

# **MODEL ORDER REDUCTION OF NONLINEAR DYNAMIC SYSTEMS USING MULTIPLE PROJECTION BASES AND OPTIMIZED STATE-SPACE SAMPLING**

by

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University of Pittsburgh, 2009

Model order reduction (MOR) is a very powerful technique that is used to deal with the increasing complexity of dynamic systems. It is a mature and well understood field of study that has been applied to large linear dynamic systems with great success. However, the continued scaling of integrated micro-systems, the use of new technologies, and aggressive mixed-signal design has forced designers to consider nonlinear effects for more accurate model representations. This has created the need for a methodology to generate compact models from nonlinear systems of high dimensionality, since only such a solution will give an accurate description for current and future complex systems.

The goal of this research is to develop a methodology for the model order reduction of large multidimensional nonlinear systems. To address a broad range of nonlinear systems, which makes the task of generalizing a reduction technique difficult, we use the concept of transforming the nonlinear representation into a composite structure of well defined basic functions from multiple projection bases.

We build upon the concept of a training phase from the trajectory piecewise-linear (TPWL) methodology as a practical strategy to reduce the state exploration required for a large nonlinear system. We improve upon this methodology in two important ways: First, with a new strategy for the use of multiple projection bases in the reduction process and their coalescence into a unified base that better captures the behavior of the overall system; and second, with a

novel strategy for the optimization of the state locations chosen during training. This optimization technique is based on using the Hessian of the system as an error bound metric.

Finally, in order to treat the overall linear/nonlinear reduction task, we introduce a hierarchical approach using a block projection base. These three strategies together offer us a new perspective to the problem of model order reduction of nonlinear systems and the tracking or preservation of physical parameters in the final compact model.

## DESCRIPTORS

Compact Model Generation

Model Order Reduction

Nonlinear Model Order Reduction

TPWL Methodology

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## ACRONYMS AND SYMBOLS

### ACRONYMS

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AWE	Asymptotic Waveform Evaluation
FDTD	Finite Difference Time-Domain
FEM	Finite Element Method
MIMO	Multi-Input Multi-Output
MOM	Method Of Moments
MOR	Model Order Reduction
PVA	Pade Via Lanczos
PVL	Pade Via Lanczos
POD	Proper Orthogonal Decomposition
SISO	Single-Input Single-Output
TPWL	Trajectory Piecewise-Linear reduction technique
MNA	Modified Nodal Analysis
ODE	Ordinary Differential Equation

KCL	Kirchoff's Current Law
KVL	Kirchoff's Voltage Law

## SYMBOLS

---

$\lambda$	eigenvalues
$\Lambda$	eigenvalue matrix
$\Re$	set of real numbers
$\kappa$	Krylov subspace
$diag(\alpha, \beta, \dots)$	diagonal matrix from scalars $\alpha, \beta, \dots$
$span(a, b, \dots)$	spanning space of vectors $a, b, \dots$
$A^{m \times n}$	matrix $A$ of size $m$ -by- $n$
$A^*$	conjugate of matrix $A$
$A^T$	transpose of matrix $A$
$A^{-1}$	inverse of matrix $A$

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## 1.0 INTRODUCTION

The goal of this research is to develop a methodology for the model order reduction of large multidimensional nonlinear systems. To address the broad range of existing nonlinear systems, which makes the task of generalizing a reduction technique difficult, we use the concept of transforming the nonlinear representation into an assembly of basic functions. These types of functions have to be capable of representing a wide range of nonlinear problems and in doing so serve as a canonical form. In this work and for this goal, we use linear functions but the method is not limited to this single family. We now introduce the motivation behind our research.

Physical phenomena in nature are inherently non-linear. Until recently, CAD tool developers could ignore this fact and assume that the behavior of microelectronic systems could be accurately described by a set of multivariable linear differential equations. This was because the degree of non-linearity for these systems has been minimal or controlled. However, continued scaling, new technologies and aggressive mixed-signal design have forced us to rethink this assumption. In particular, submicron effects, analog RF devices, parasitic interactions and interconnection delays (including 2D and 3D effects) show increasingly non-linear behaviors. Additionally, physics based models for multi-technology system and package design (including optoelectronic, fluidic, thermal and mechanical analysis) are intrinsically non-linear. Consequently, it is essential to have a methodology to deal with nonlinear systems of

high dimensionality since only such a solution will give an accurate description for near future dense interconnections and complex RF and multi-domain mixed signals systems.

There are two current approaches to the generation of non-linear behavioral models, “ad-hoc” and model order reduction. The first is based on calibrating preconceived analytic models by incorporating data from low-level models or experimental data. The advantage of these models is that they represent a designer’s mental picture of how a device or system works, and therefore the state variables and constants in the calibrated models represent familiar physical quantities and relationships. The problems with these methodologies come from a lack of detail or degrees of flexibility in the model, a heavy dependency on the chosen sample set, the dependency on the expertise of the designer, and the difficulty of generating such models for complex or very large systems.

The second methodology, model order reduction (MOR), is based on directly reducing the large state-space for the system model from a “low-level” analysis to an equivalent system model with a reduced state-space. The initial large state representation is considered as a “black box” that is replaced by an equivalent one whose internal dimensionality is drastically reduced with almost no change to the input to output behavior. The problem with this technique is that, through the reduction process, the model has lost the relationship between its parameters and the fabrication or assembly process that created the original device or system. Therefore, the model lacks utility for both the fabricator, in terms of predictive ability and the designer in terms of optimization capability. Nevertheless, the advantage of this model is that it is independent of the designer and chosen sample set and well suited for complex and high dimensional systems.

It is this ability of modeling large descriptions of systems that makes MOR the chosen technique as the starting point for new research on the generation of non-linear behavioral

models. However, even though model order reduction has been applied with great success to linear and “weakly non-linear” systems, its natural extension to the more general non-linear case is still lacking. While there have been several proposed specific reduction approaches, the challenge of a general methodology has not been met [1][2][3][4].

In spite of this limited progress, there is a clear consensus over the need for a successful and widely applicable methodology for the reduction of large nonlinear system models. An effective methodology for the reduction of nonlinear systems is an essential tool needed to overcome future challenges such as the development of compact models for the next generation of interconnections in the microelectronic industry, and the extraction of reduced models for new devices and materials in the growing field of multi-domain, mixed signal microsystems.

*For the generation of compact models for large nonlinear interconnection structures found in the next generation of integrated circuits:* The fact that, both current interconnect parasitic effects and signal delays (which include 2D and 3D effects) have a highly nonlinear response drives their extraction product to be a very dense nonlinear interconnection network. Efficient reduction techniques applicable to these networks are essential for efficient and fast simulation. Additionally, these compact models are required for the generation of predictive models and optimization techniques for these interconnect structures. To accomplish optimization it is necessary to have accurate and compact models so that the simulation and analysis path in the design iteration cycle is fast and efficient.

*For the extraction of compact models for new devices and materials:* In the longer term as new devices and materials are introduced into multi-domain microsystems, the ability to perform nonlinear behavioral extraction for dense systems will provide a general methodology for the modeling of these devices or systems. New active devices (e.g., Heterojunction bipolar

transistors (HBTs), Lateral double diffused MOSFETS (LDMOSTs) ), and passive devices with highly nonlinear time dependent responses such as transmission lines and high-density capacitors, require a path from the densely nonlinear distributed parametric mesh or node based time/space discretization models, generated from physical device tools such as finite element solvers, to a compact abstract model that is both accurate and efficient for use in optimization. In order to move between these two levels of abstraction, new algorithms for nonlinear model order reduction are necessary.

Perhaps most importantly, this methodology is needed at the system level where both design for mixed-signal and multiple technologies must be supported. This methodology will facilitate the extraction of compact models that are efficient and inexpensive to evaluate from the low level abstraction of multi-domain devices or subsystems into a system level representation.

Therefore, in this work we propose a new methodology for nonlinear model order reduction that is based on several propositions. First, we use the concept of transforming the nonlinear representation into a composite structure of well defined basic functions. We address a broad range of nonlinear systems through this transformation, casting them into a single assembly of primitives that can then be used as the target for the reduction methodology. Second, we build upon the concept of a training phase from the trajectory piece wise linear (TPWL) methodology as a practical strategy to reduce the state exploration required for a large nonlinear system. We improve upon this methodology in two important ways: through a new strategy for the use of multiple projection bases in the reduction process and their coalescence into a unified base that better captures the behavior of the overall system; and with a novel strategy for the optimization of the state locations chosen during the training phase of the technique. This optimization technique is based on using the Hessian of the system as an error

bound metric. Third and finally, we propose the use of a hierarchical approach using a block projection strategy in order to treat the overall linear/nonlinear reduction task, which adds the additional benefit of being able to track parameters through the process. This is fundamental for keeping a direct relationship to design and fabrication parameters between the final compact realization and the original physical system.

We believe that these three strategies together offer us a new perspective to face the problem of model order reduction of nonlinear systems and the tracking or preservation of physical parameters in the final compact model. Also, they can be further developed to serve as a successful methodology to apply to a larger set of nonlinear families. In the following chapters the rationale behind this methodology and the proposed steps to develop it are presented.

## **1.1 PROBLEM STATEMENT**

The problem we address in this work is given a very large nonlinear system can we provide a series of steps, which are not tied to the particular characteristics of the system under study that allows us to obtain a compact state realization with a good level of accuracy between the reduced model output and the original system response?

We attack this problem, the development of a methodology for the state reduction of very large nonlinear dynamic systems, with the following steps:

- The use of well defined primitive functions for the approximation (i.e., linear functions) for the general nonlinear system at specific state-space locations (i.e., sampling points).
- The use of training trajectories to select sample points that characterize the system being studied. These trajectories are by themselves samples in the vast volume of the domain of

the nonlinear system. This also can be seen as an additional level in the sampling of the state-space of the problem.

- The assembly of the set of primitive snapshots or approximations to generate a general representation for the original system that is valid in the explored volume of the state-space.
- The use of a multi projection base methodology to reduce this assembled structure into the desired reduced target state-space.
- The optimization of the location of sampling points in the state-space that allows us to reduce the approximation error for substituting the original system by its assembled counterpart.
- The introduction of a block projection technique in the reduction process that allows us to decompose linear and non-linear sub-blocks in the original large system description. This can also be used for the further tracking of relevant parameters through the reduction process itself.

The focus of the present work is to introduce a novel series of improvement on the current strategy for model order reduction of nonlinear systems that are primarily oriented to improve the robustness and accuracy of the resulting compact models. We expect improvement on the evaluation speed for the new models when compared to the evaluation of the original large system as expected because of the reduction on the dimensionality of the system. We do not expect improvement over the associated training phase related to this type of techniques. The opposite is expected, since we are adding additional processing to account for the new robustness and accuracy goals.

## 1.2 STATEMENT OF WORK

The problem of the state reduction of very large nonlinear dynamic systems has a series of particularities that needs to be addressed in order to devise a successful solution. The first paramount difficulty associated with this problem is the large variability of the types of target systems. Contrary to a linear system, a general nonlinear system can exhibit a large difference in terms of structure (i.e., connectivity) and nonlinear function types in its components. To try to generate a general strategy to reduce such a large set of possible input candidates appears to be an intractable proposition. A solution to this difficulty and the one we follow in this work is to transform the original system into a collection of basic functions that approximate the behavior of the original nonlinear system by regions in its state-space domain. When the responses from these individual functions are merged we then have a solution that approximates with good accuracy the complexity of the original system.

Since we already have a solid understanding of MOR for linear systems, it is a good idea to use linear approximations as the basic functions in the previous process. The original problem now has been transformed to a known functional structure from which we can derive a sequence of steps that allows us to reduce its large state-space size.

We are faced now with a second difficulty in this development. Because of this generic transformation we are forced to sample the state-space of the original system to capture representative snapshots. These snapshots are equivalent to the basic models we have selected and in fact are adjusted to match the behavior of the system as close as possible at their respective sampling locations. However, the difficulty now is how and where to sample the original state-space of the system under reduction. The sampling of the space is a demanding task in its own right since the state-size, for the type of systems we are interested in, is very

large. Since to effectively map the volume of space for any system under study would require an impractically large number of samples, we have chosen to follow an economical alternative, a trajectory based strategy. Trajectory based sampling is a method that minimizes the sampling requirement for a problem of this type. It is based in the premise that the system operates under a series of known families of inputs and that following the state behavior of the system under these excitations give us preferred locations in its state-space where to sample and in so doing captures well the behavior of the system.

We then face our third difficulty in the path to a reduction methodology for large nonlinear dynamic systems. Since we now have a collection of linear approximations for regions in the state-space of the original we can use well established linear MOR techniques to reduce the state-space of these sub-models into a smaller size representation. The question at this point is how to derive a projection base that allows this reduction to take place. We could use the linear approximation gathered from one of these sampling points to obtain the desired projection base. This is a simple approach but clearly susceptible to a larger error in the generated reduced model since it does not use the rest of the linear approximations in the set for the base generation process. Because of this, we choose to develop a mechanism that uses the information of each sampling point to generate corresponding projection bases. Consequently, in our development path we have to design a strategy to merge the resulting set of projection bases into a consolidated base that best captures the behavior of the original nonlinear system.

The fourth and final difficulty that we need to overcome for the development of the nonlinear model order reduction technique is the merging of this collection of individual representations of the system into a single assembled model. A general mathematical operator can be associated with this process, a spatial function that distributes the contribution of each



sub-model into the final arrangement. We can also see this figure as an “envelope” that modulates each individual contribution. The definition of this function however will affect the behavior of the methodology as a whole. In order to choose this function we are presented with the task of trading off complexity and consequently computational cost in the final model against degree of accuracy and independency.

This merging function can also be understood as a proportional operator, also known as a weight function [3] that defines the relative contribution that each sub model has in the final assembly for each location in the state-space. We can assign conditions to the overall behavior of this function, such as: a) its norm always being one (i.e.,  $|w| \equiv 1$  ) to avoid any additional scaling for the final model, b) its behavior to be dependent on the state-space location which allows fitting the original state-space using the collection of snapshots, c) to be highly selective when approaching the location where the snapshots are sampled and to decrease rapidly to zero when moving further from these locations. In the selection of the nature of this weight function we have to decide its number of degrees of freedom which in turn affects its flexibility and accuracy. In one extreme of the range of choices, we can have a simple switching scalar function that only has one degree of freedom for the adjustment of the contribution of the individual sub-models. And at the opposite extreme, we can select the weight to be a full matrix function representation that affects each individual state contribution in the final assembly and in doing so offers the largest degree of freedom for the matching process.

In the course of this dissertation we chose to use a scalar function for its simplicity. However there are limitations in the resulting model as a consequence of using such an economical strategy. The generated compact model is very dependent on the selected sampling points used in the method, and more specifically in how far from these locations the system operates.

In order to reduce this dependency, we perform an optimization on the selection of those locations in the state-space where a glimpse of the behavior of the original system is sampled. A good placement of those points allows us to better capture the behavior of the original system and equally important to minimize the error associated with evaluations outside these locations.

In summary to achieve the previous goals, we perform the following tasks:

- **Development of a test environment in MATLAB [5]:** This tool is required to provide a common platform for the implementation of the different model order reduction strategies that we use in this research. Additionally, this environment also allows us to perform comparisons between these different extraction, modeling and simulation techniques within a common modeling and simulation tool.

This environment consists of the following modules:

- Linear MOR algorithms: Krylov based projection algorithms (Arnoldi (single and double sided), Lanczos, State transformation balancing algorithms.
- Different training, evaluation and optimization modules used in this dissertation.
- SPICE [6] netlist parser/translator and a MATLAB non-linear analog solver (i.e., circuit solver) module.

- **Use of a Block projection methodology:** Use of block projection for the separation of linear and nonlinear subsections in the representation to further simplify the subsequent reduction process. The goal of this task is to develop a successful methodology for the partition/reduction of a complex system. The model reduction process is considered as a hierarchical task where blocks are identified and separated according to their behavior. Linear, weakly nonlinear, moderate nonlinear and highly nonlinear sections are the target for this classification task. Each section can then be targeted with the most suitable technique for its modeling.
- **Decomposition and projection extraction of Sub-regions:** Divide the state-space domain of the nonlinear system into sub-regions close to each other and approximate those using basic functions (e.g., linear approximations). The aim of this task is to generate a standard representation from any general given nonlinear system. Once this approximation is generated, use well known linear MOR techniques (e.g., Krylov based methods, Truncation methods) to obtain a suitable projection base to translate it to a reduced state-space representation.
- **Generation and coalescence of linear projection bases (Multi-projection support for the extraction methodology):** First, to use the multiple sampling points in the state-space of the function under study to not only generate the linear approximations to use in the reduction process but also to generate an equal number of projection bases for the reduction mechanism itself. And, second, to develop a method to consolidate the whole set of projection bases into a single unified one that is more suitable for the region under study. The fundamental idea

for this task is to acknowledge that to generate a suitable projection base for the whole domain under consideration requires more information than what can be gathered from a single state-space location.

- **Hessian based optimization strategy for the sampling of the state-space:** To use the second order terms of the nonlinear behavior of the system (Hessian) to evaluate the range for the linear approximation at any sampling location. The goal of this task is to use the Hessian information to produce a metric for the region that can be used in the estimation for the size of the linear representation. To develop an optimization algorithm for the selection of sampling locations in any trajectory used when generating the set of linear approximation models.
- **Performance evaluation (Multi-projection strategy):** Through a set of test cases, evaluate the efficacy of the use of a multi-projection strategy over a single projection base generated from a single point in the state-space of the original large nonlinear system.
- **Performance evaluation (Sampling space optimization):** Through a set of test cases, evaluate the efficacy of the use of the strategy for the optimization on the selection of state-space locations for the linear approximations on the original nonlinear system, as opposed to the use of the simpler strategy of a homogenous sampling in the original state-space.

### 1.3 CONTRIBUTIONS

The major contributions of this dissertation are the followings:

- To our knowledge we are the first to introduce the use of the Hessian of the nonlinear function in a nonlinear large system representation as the basis to generate a metric that can be used to judge the quality of the linearity in a quasi-linear region of those found in a trajectory based piece-wise linear methodology. We avoid the computational cost of finding the exact maximum value of the Hessian and its location in the vicinity of the linearization point establishing instead an approximated value at this location. The metric is based on the use of the Lagrange remainder of the second order for the Taylor series expansion of the multidimensional function at the sampling location. The importance of this proposal is the use of this metric for the optimization of the location of sampling points in the chosen trajectories and as a consequence in the volume of space under study.
- We use multiple projection bases in the reduction process together with the optimization of the location of samples in the state-space of the nonlinear system under study to improve the accuracy of the generated model while conserving its size to a minimum. Tiwary and Rutenbar [43] also use the concept of multi-projection base for the improvement in the model generation. However, the mayor difference in both approaches is the progressive merging of individual bases in our case and the use of an orthogonalization algorithm to accomplish this. Our approach iteratively update the aggregated projection base each time a new projection base is generated using an orthogonalization procedure based on the Gram-Schmidt algorithm, while Tiwary adds each base as a whole leaving the pruning as the last stage of the process. While the final result of both methods is equivalent we believe that an iterative approach is more efficient in terms of memory use while paying a small cost per orthogonalization per

region. This cost is compensated by the low cost of the truncation of the final projection base. Progressive orthogonalization offers a combined projection base that is already free of common subspaces. Consequently the cost of the final SVD operation for the truncation to the desired size is smaller. It is important to remark that Tiwary's approach does not grow alarmingly in size since he is already selecting a small number of bases for the merging using his nearest neighbor-clustering approach.

- We introduce the concept of hierarchical reduction for a large nonlinear system realization to divide and simplify the overall reduction process. The use of a block projection approach allows us to identify linear and nonlinear blocks in the original representation that can be treated separately to reduce the overall effort in the reduction task.

Over the past years several groups have developed and enhanced the idea of using trajectory piecewise linear models for non-linear model order reduction. Our contributions and their relation to the work of M. Rewienski et al, J. Roychowdhury et al, and S. K. Tiwary and R. A. Rutenbar, are summarized in Table 1 and in the conclusions of this document. There is a clear similarity with the work of S. K. Tiwary but our strategies although when offering similar solutions are obtained by different approaches.

**Table 1.** Contributions and relationship to significant research in the area.

	<b>Order of sub-models</b>	<b>Sub-region volume</b>	<b>Hierarchy Support</b>	<b>Multiple Projection Bases</b>
<b>M. Rewienski et al</b> [3][42]	Linear	Fixed	No	No
<b>J. Roychowdhury et al</b> [4][41][59]	High Order (+2 <sup>nd</sup> / 3 <sup>rd</sup> )	Fixed	No	No

**Table 1** (continued).

<b>S. K. Tiwary, R. A. Rutenbar [43][44][45]</b>	Linear	Computed using nearest neighbor approach (Training and Evaluation Phase)	Support limited hierarchy	Yes
<b>J. A. Martinez</b>	Linear	Computed using the Hessian (Training Phase) - Chapter 7 -	Theoretical proposal - Chapter 3 -	Yes - Chapter 6 -

## **1.4 DISSERTATION ROAD MAP**

This document is organized as follows:

In Chapter 2, we discuss the background of this research. We start with a definition of model order reduction for linear systems, and then we follow with a classification of the main strategies available in this field. We then introduce the more challenging, and main thrust of this research, the model order reduction of nonlinear dynamic systems. We present a review of the ideas currently used for the reduction of large nonlinear system representations and the difficulties and limitations found in each one of these techniques. In doing so, we establish the need for improvement upon the current alternatives for the generation of compact models for large nonlinear dynamic systems.

In Chapter 3, we propose to use a hierarchical approach for the reduction process of a very large nonlinear system. We introduce the use of block projection instead of a single projection base for the model order reduction of general systems. We discuss how to separate

the state-space representation for the large system under study by blocks and develop the corresponding modification to the reduction process. Specifically, we explore the advantage that a projection base defined as a diagonal sub-block projection base [7] offers to the model order reduction task. We show how using a block projection base strategy gives us the ability of detection of linear/nonlinear sections in the original system representation that can then be separately treated simplifying the overall reduction task.

Because of the need for a common simulation platform with which to compare our reduction methodology with current comparable techniques, in Chapter 4, we introduce the development of our MATLAB based analog solver platform. This set of programs that allow the simulation of compatible circuit descriptions (i.e., SPICE netlists) was developed to support our research in nonlinear circuit simulation and model order reduction. In this chapter we discuss in detail the simulation strategy used in its development, as well as its more important components. We follow with a performance comparison between both this novel platform and a commercial well known circuit solver, HSPICE [8]. We conclude the chapter with a summary of the advantages, the limitations and future improvements for this simulation tool.

In Chapter 5, we present the trajectory based piecewise-linear technique for the model order reduction of large nonlinear systems. Because we are using this technique as the starting point to develop a more optimal strategy to deal with this type of problem, we dedicate this chapter to a detailed analysis of this method. After initially describing the algorithm and the details surrounding the ensemble final model, we then present its advantages and limitations with the help of a series of test cases.

In Chapter 6, we show that in order to improve the accuracy of nonlinear model order reduction a multi-projection base approach needs to be used. We initiate the discussion with a



description of the sources of error in a piece-wise based reduction methodology. We then show how when using a single base generated from a single state point the accuracy of the generated model is impaired when the nonlinearities are contained in a larger state-space than the one defined by that single base. We propose an algorithm to merge the information from multiple projection bases obtained from an equal number of sampling points to generate a more suitable base for the volume of space considered. We follow with the description of the strategy to accommodate this extended projection base into the piecewise-linear method. We conclude the chapter with a series of test cases where we show how the new multi-projection approach allows us to better capture the overall behavior of the original system through a smaller error in the final output.

In Chapter 7, we introduce a novel mechanism to generate a linearization metric that can be used to optimize the location of the states for the linear approximations in the reduction process. We discuss how the performance of the resulting compact model is highly dependent on the behavior of the weight function (simple scalar envelope function), and that this function in turn is very sensitive to the state-space location for the linear approximations. As an improvement over a simple ad-hoc region size definition, we introduce a radius metric that is derived from error bound estimation at the linearization location. This error bound is defined using the Hessian of the system and considers the remainder of the linear series approximating the nonlinear function. We finish the chapter with test cases where we show how the new strategy gives a reduced number of required regions for the same error limit when compared to the fixed radius approach.

In Chapter 8, we present our conclusions and finally in Chapter 9 we discuss some ideas for extending the scope of this research.

## **2.0 MODEL ORDER REDUCTION**

Initially in this chapter, we present a brief summary on the history of the development of the model order reduction field from its initial work, born from control theory, up to the current efforts for application in nonlinear dynamic systems. After the definition of model order reduction we then follow with a classification of the main strategies used for model order reduction (MOR) of linear dynamic systems. We then address the current and more challenging problem of the model order reduction of nonlinear systems. We follow with a review of the important ideas currently being used to deal with the general problem of model reduction for nonlinear systems. We show the difficulties found when trying to reduce the order of these types of problems and give references to some of the representative research in this area. Note that Appendix A gives more detail on some background concepts.

### **2.1 A BRIEF HISTORY**

The idea of the reduction of a system model to a lower dimensional equivalent has been of much interest to the area of control for a long time. Research was particularly intense during the 60s and 70s as pointed out by Genesio and Milanese in [9]. Until that time the interest had been focused in answering the question of what the minimal size representation of a linear dynamic system was, and in controlling complex systems through the use of simple linear models. It is

not a coincidence that this period also corresponds to a wider use of digital computers for the simulation of previously prohibitively complex dynamic systems. These new tools offered the designers the capacity to simulate very large models resulting from both very complex dynamic systems and distributed systems. Additionally, they also motivated the research community to investigate the possibility of widening the applicability of these tools to an even larger set of problems through the use of model order reduction.

Kalman [10][11], also during this period, helped the rebirth of the use of state-space representation for the control of dynamic systems. He proposed an answer to the minimal size representation problem for a linear dynamic system through the use of the state-space formulation and the concepts of observability and controllability subspaces. Through his research the stability and control of dynamic systems became easier and clearer tasks.

During the following decade formal strategies for the reduction of the state-space representation were introduced. The reduction process was then proposed as the truncation of a state-space model representation using the relative importance of the states in the input-output behavior. Moore [12][13] proposed the idea of a balanced realization as a preliminary step before the reduction process. A balanced realization was presented as the linear transformation that eliminates any scaling effects over the internal representation of a state-space model. Kabamba [14] improved over the balanced realization concept with the introduction of balanced gains instead of the principal values used by Moore, for weighting the contribution of the states to the input-output behavior. Additional research into the balancing strategy followed as described for example in [15] - [18].

In the meantime, the problem of truncating the state-space realization was also considered as equivalent to the geometrical projection of the original formulation to a reduced

state-space. This strategy allows us to translate the reduction process into the extraction of an effective projection base. It was discovered that an approximation to the solution of a dynamic linear system is contained in a Krylov subspace that can be readily defined from the original state-space representation of the system. This was relevant since Krylov subspaces [Appendix A.3] had been widely used as an alternative solution for the eigenvalue problem of linear systems together with iteration methods to derive the associated orthogonal bases for these geometrical subspaces. Efficient techniques that are based on iteratively finding the projection base for the associated Krylov subspaces of a dynamic linear system were developed soon after. Methods based on one side-Krylov subspace (input or output Krylov subspace) [19][20][21] or two-sided Krylov subspace (both Krylov subspaces) [22] - [25] have been considered together with efficient iterative procedures for orthogonal base generation such as Lanczos [26], Arnoldi [27] and Padé [28] techniques.

The idea of MOR was present but suitable applications that demanded the development of effective techniques to accomplish it were not in place. This soon changed; during the 90's when the demands for simulation of very large interconnection electrical networks in VLSI became the test bed for model order reduction techniques. Algorithms such as PVL [29][30], and PRIMA [31] proved to be very efficient for the simulation of such a large systems. They showed that very large interconnection problems can be reduced to more manageable compact representations which allow the designer to simulate the whole network in a more reasonable time. This was important because traditional simulators such as SPICE [32] could not deal with such large problems without incurring extremely long simulation times or impractical memory requirements.

After the success of PRIMA for this type of application, efficient MOR techniques have been developed and applied in many different areas to deal with the simulation of large dimensional problems [33][34][35]. This continuous and evolutionary process has been the source of additional requirements which have brought refinements and improvements over the original methods. Currently, model order reduction for linear systems is a very mature area of research with very efficient algorithms. One of the main focuses of research in this field is to find algorithms that can offer error bounds for the reduced model without sacrificing the performance already obtained by the established techniques. Stability is also not guaranteed in any of the current Krylov based algorithms, consequently an additional research push is to merge the stable simple truncation of state technique with the efficient computational Krylov subspace based technique.

A different type of problem also has recently raised considerable interest in the research community. It is well known that most of the systems in nature are of nonlinear behavior; however, until now a linear model approximation was an acceptable solution. However, the increased nonlinear effects observed in recent observed large systems have changed this situation. These include nonlinear effects in the interconnection networks and new switching devices of current VLSI designs, in the lumped parameter description of micro-electro-mechanical devices (MEMs), and the ones found in the space-time discretization for new multi domain mixed signal device or systems. A new group of algorithms that are adaptations from the linear MOR field have been considered to cope with this kind of problem. Some of these methods [36] - [40] are based on the Proper Orthogonal Decomposition (POD) technique, which is the generalization of the idea of finding a suitable projection base,  $V$ , for the reduced model of nonlinear systems as done in the linear case. This projection,  $V$ , is generated or estimated

through information from data samples of the state-space of the original model or through linear approximations. Another group of techniques is based on linearizing part of the state-space of the solution and in doing so applying the well known and efficient set of tools for MOR from the linear area [3][4][41][42][43][44][45]. We should also mention a small group of specific solutions that are very successful for nonlinear systems of limited size and constrained behaviors [43][47][48].

## 2.2 MODEL ORDER REDUCTION

MOR is a field derived from system control theory that concentrates in the study of those dynamic systems with a very large dimensionality whose space or time dependent behavior can be described by a compact realization that still conserves the desired input-output port behavior. One of the main goals in this area of research is to develop methodologies that allow the designer to identify and to generate those compact models that mimic the behavior of the very large or infinite state-size system problems. Small realizations allow more efficient computational simulations of very complex systems and are the basis for optimization techniques and control algorithms on those kinds of problems.

The following is a list of the desirable characteristics for a MOR algorithm:

- *Good Accuracy*: The most important aspect of any MOR methodology is that the final compact model can offer minimal error on the behavior of the input-output relations of interest from the original system.
- *User independency*: It is highly desirable that the final algorithm offers minimal user intervention when generating the compact realization for a specific system.

The algorithm should be highly independent of the specific characteristics of any system that is intended to work on.

- *System properties preservation*: For many types of problems, it is desirable that the final realization conserves specific properties or parameters of the original system.
- *Computational efficiency*: There are two aspects on how computationally efficient a MOR technique is. The first is how computationally costly is the generation of the compact realization. In this metric the user should decide if the cost of the generation is justified over the costly evaluation of the very large initial system. The second is how computationally efficient is the evaluation of the compact realization when compared to the original.

There are two well defined sub areas in this field, MOR of linear and MOR of nonlinear systems. As expected, linear MOR is a well known and developed area of knowledge that is itself used as the basis for research in the newer and still developing field of nonlinear MOR. We start with a description of the linear case and follow with an analysis of the current state of development for the nonlinear area.

## **2.3 MOR OF LINEAR SYSTEMS**

The transformation of a very large size linear model to a compact model representation has been accomplished through many different approaches. However, we present in this section four of the most widely used and successful methodologies developed in this area, namely:

- Polynomial approximations of the transfer function (e.g., moment matching techniques),
- Truncation of the state-space representation approach
- Subspace projection techniques, and
- Proper Orthogonal decomposition

A very wide spectrum of methods has been developed that are based on these basic approaches or in their combination.

In order to get the best results, the recent techniques being developed in the area of linear MOR have contributions from several of these main thrusts to overcome any of their individual weakness and add to their combined advantages.

### **2.3.1 Polynomial Approximations of the Transfer Function/ Explicit Moment Matching techniques**

Polynomial approximation is performed on the transfer function representation of the system usually in the frequency domain. The basic principle in this approach is to approximate the system using the truncated power series expansion of its transfer function. Let us consider a linear state-space representation of a dynamic system with  $u$  as the input vector,  $y$  as the output vector, and  $x$  as the state vector for the system:

$$\begin{aligned}\dot{x} &= Ax + Bu, \\ y &= C^T x,\end{aligned}\tag{2-1}$$

Where  $A$  is the transformation matrix of the system,  $B$  is the input connectivity matrix and  $C$  is the output connectivity for the system model.

The transfer function of the system expressed in the frequency domain is given by:



$$H(s) = C^T (sI - A)^{-1} b, \quad (2-2)$$

Where  $I$  is an identity matrix, and the output of the system is then given by,

$$y(s) = H(s)u(s),$$

We can expand  $H(s)$  around  $s = 0$  and obtain an infinite power series of this transfer function as:

$$H(s) = C^T (sI - A)^{-1} B = -\underbrace{C^T A^{-1} B}_{m_0} - \underbrace{C^T A^{-2} B}_{m_1} s - \dots - \underbrace{C^T A^{-i} B}_{m_{i-1}} s^i - \dots$$

The coefficients  $m_i$  associated with the polynomial terms, also known as moments of the system are the main target for the polynomial approximation techniques. A reduced representation for the system consists of several of these terms with a suitable approximation for the coefficients. Padé approximation [28], the Routh algorithm [49], and stability equation based techniques belong to this category of MOR. The expansion can be performed at any other point besides  $s=0$ , and at several points as well, in order to better match certain system behaviors. As an example, if the expansion occurs at  $s \rightarrow \infty$  then the matching of coefficients corresponds to the process of matching the Markov parameters between the system to the model and the reduced representation [50]. A very good agreement with the behavior at high frequencies of the system is achieved with this approach but with a poor performance at low frequency operations.

The main advantages of this approach are that it is relatively computationally inexpensive in its operation and that the resulting model has a good match for system behavior at the expansion point. The main disadvantages however are that it is difficult to guarantee stability for the resulting model, to estimate the error bound on the compact model, and it is difficult to apply to multi-input, multi-output (MIMO) systems. This method does not guarantee passivity (a system is passive if it only consumes energy, there is no mathematical instability that allows the

energy in the system to grow without bounds) for the resulting compact model even when starting from a passive original system. This creates a potential source of instability in the final compact model. Several modifications have been developed to preserve passivity through the reduction process and also to allow it to be successfully applied to MIMO systems [29][31].

### 2.3.2 State Truncation Approach

Truncation methods are based on state-space realizations of the system. The idea is the systematic reduction of the state-space to only include the subspace that is primarily responsible for the observable input-output behavior of the original system. The main advantages of these techniques are that they are inherently stable and easy to scale and apply to MIMO systems, and that they have defined error bounds. Additionally, because they keep the zeros and poles associated with the remaining states, they give us a good match for the input-output behavior of the system through the whole frequency spectrum. The difficulties associated with these methods are that they are relatively more computationally demanding, they preserve input-output behaviors but do not guarantee to capture all the system behaviors, and that the tracking of parameters from the original system is difficult to achieve.

We already mentioned that the Kalman proposal of a controllability and observability subspace allows for a clear representation of the process of a truncated state-representation as a model order reduction technique. Let us now use the description of the reduction process as presented by Lohman [51] to clarify this concept.

We consider a large linear state-space representation of a dynamic system as in (A-1) and proceed to apply a transformation such that the resulting representation of the system is diagonal. The required transformation can be achieved if the transfer matrix for the system,  $A$ , can be

expressed through an eigenvalue decomposition as  $A = V\Lambda V^{-1}$ , where  $\Lambda$  is the diagonal matrix of Eigenvalues of  $A$  and  $V$  represents the matrix of the corresponding eigenvectors. Using  $V$  as the orthogonal base for the linear transformation of the system gives us the desired conversion.

We show this in the following steps:

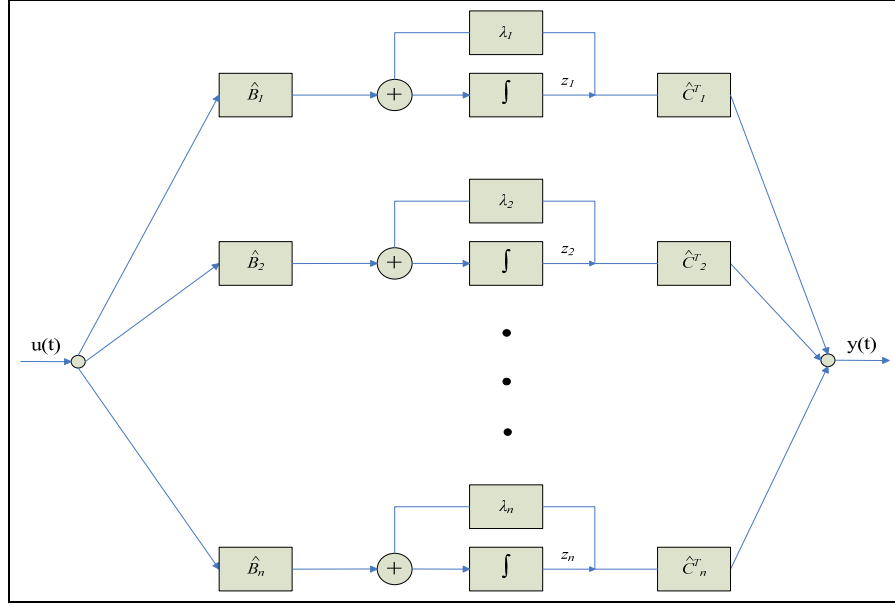
$$\begin{aligned} \dot{x} &= V\Lambda V^{-1}x + Bu, & \Rightarrow & \quad V^{-1}\dot{x} = \Lambda V^{-1}x + V^{-1}Bu, \\ y &= C^T x, & & \quad y = C^T x, \end{aligned} \quad (2-3)$$

And using the transformation of states  $z = V^{-1}x$  we obtain:

$$\begin{aligned} \dot{z} &= \Lambda z + V^{-1}Bu, & \Rightarrow & \quad \dot{z} = \Lambda z + \hat{B}u, \\ y &= C^T Vz, & & \quad y = \hat{C}^T z, \end{aligned} \quad (2-4)$$

The diagonalized state-space representation for the model is:

$$\begin{aligned} \begin{bmatrix} \dot{z}_1 \\ \vdots \\ \dot{z}_n \end{bmatrix} &= \begin{bmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{bmatrix} \begin{bmatrix} z_1 \\ \vdots \\ z_n \end{bmatrix} + \begin{bmatrix} \hat{B}_1 \\ \vdots \\ \hat{B}_n \end{bmatrix} u, \\ y &= \begin{bmatrix} \hat{C}_1 & & \\ & \hat{C}_n & \end{bmatrix} \begin{bmatrix} z_1 \\ \vdots \\ z_n \end{bmatrix}, \end{aligned} \quad (2-5)$$



**Figure 1.** Block diagram of system model

This new representation in (2-5) is a set of linearly independent equations that add together to produce the observed behavior of the system. Consequently, if we put this equation set in a block representation as shown in Figure 1, we can identify graphically the association to the Kalman's concepts of controllability and observability for this system.

From this block diagram we can see how, if the system has a set of states  $z_j$ , whose associated  $\hat{C}_j^T$  are nulls, they do not affect the output,  $y$ , of the system. This implies that these states are unobservable. Additionally, if there is a set of states  $z_k$ , whose associated  $\hat{B}_k$  are null, this set of states are isolated from the outside of the system. This implies that these states are uncontrollable because the input  $u(t)$  has no effect over them. This set is, according to Kalman, a potential source of instability for the model since any initial condition or noise reflected on

these states could drive the system to an unstable or unpredictable response. These two sets can be taken out of the final model without affecting its input-output behavior. This resulting model corresponds to the minimal state-space realization proposed by Kalman.

This presentation also gives us the basis for a further reduction of the system. If we identify those states of the representation in Figure 1 with an overall small value for  $\hat{B}$ , and  $\hat{C}^T$ ; we can conclude that their contributions are weak compared to the rest. Consequently, their elimination should have a minimal effect on the overall behavior of the model. This elimination of weak states is what constitutes the basis for the truncation mechanism for the model order reduction technique. It is essential to remark that this reduction procedure by truncation gives us an approximated model for the system instead of a minimal realization which is an exact model.

It is at this point that we can see that a correct assessment of the effect of the states over the input-output behavior is important for achieving a proper truncation of the system. The balancing methods proposed by Moore and other researchers aim to transform this realization to reflect the importance of the states in terms of the impact over the behavior (see [12][13] for a detailed explanation of Moore's balancing method). These methods in general can be understood as balancing the system in terms of the amount of energy required to drive it to a specific state against the effect of a certain value of energy associated with that state has on the output of the system.

Even though the previous description covers the essence of the technique, practical considerations need to be addressed. It is computationally inefficient if we have to completely solve an eigenvalue problem as a first step in the model order reduction method. Using a method such as Gaussian elimination or a similar technique to achieve eigenvalue decomposition would clearly be a very costly (i.e.,  $O(n^3)$ ) for very large representations. However, if we have a

closer look at the problem statement we can see that what is really required is to obtain that reduced set of “important” Eigenvalues of the balanced realization. Any additional computation for weak components is unnecessary and a waste. An additional aspect that is useful to see is that the whole process can also be seen as a projection to a lower state-space dimension. Instead of the cropping of states, we can describe the process as the projection of the initial realization to a lower dimensional state-space where the solution is contained. This is the basis for the next very useful contribution to the model order reduction technique, the use of orthogonal projections based on Krylov subspace theory.

### 2.3.3 Subspace Projection techniques

A different but related way to understand the process of model order reduction of a system is to consider the concept of projection into a subspace of a smaller size [53]. The idea behind the method is to project the system under study from its original state-space  $N \in \mathfrak{R}^N$  into a subspace  $S \in \mathfrak{R}^K$  of lower dimensionality (i.e.,  $K \ll N$ ) while maintaining its behavior from the point of view of the output nodes of interest.

This concept has a clear geometrical interpretation, as the associated name implies. Each of these subspaces can be completely represented by rectangular matrices that can be understood as composed of columns that correspond to the bases for the respective subspaces. However, as known from linear analysis, any base characterizing a subspace is not unique since there are infinite numbers of equivalent bases that can completely define such a subspace. Nevertheless, any one of these bases is equivalent in terms of this characterization.

Let us again consider the general state representation for a linear system:

$$\begin{aligned} E\dot{x} &= Ax + Bu, \\ y &= C^T x, \end{aligned} \tag{2-6}$$

Let us also consider that we have a suitable projection base  $V \in \mathfrak{R}^{rxn}$  that allows us to project the state-vector  $x \in \mathfrak{R}^n$  into the subspace defined by this base as  $x = Vz$  where  $z \in \mathfrak{R}^r$  is the state-vector for the projected system. This process also can be understood as a change of the state variable for the system representation. The resulting expression for the system using this transformation becomes:

$$\begin{aligned} EV\dot{z} &= AVz + Bu, \\ \bar{y} &\cong C^T Vz, \end{aligned} \tag{2-7}$$

Where  $\bar{y}$  is a close representation for  $y$  since we assumed that the chosen projection  $V$  is a good candidate. The expression in (2-7) is however incomplete because it is over dimensioned since the two subspaces differ in size. We need to constrain the representation to make the system consistent. A new subspace  $T$  and its respective projection base  $U \in \mathfrak{R}^{rxn}$  are associated with these constraints. A very well known and used constraint, the Petrov-Galerkin condition, establishes that the solution be selected such that its residual is orthogonal to the subspace  $T$ . The projection is said to be orthogonal if  $U = V$ , otherwise is known as an oblique projection.

Using the projection  $U$  on the expression (2-7) give us a well delimited set of equations,

$$\begin{aligned} U^T EV\dot{z} &= U^T AVz + U^T Bu, \\ \bar{y} &\cong C^T Vz, \end{aligned} \tag{2-8}$$

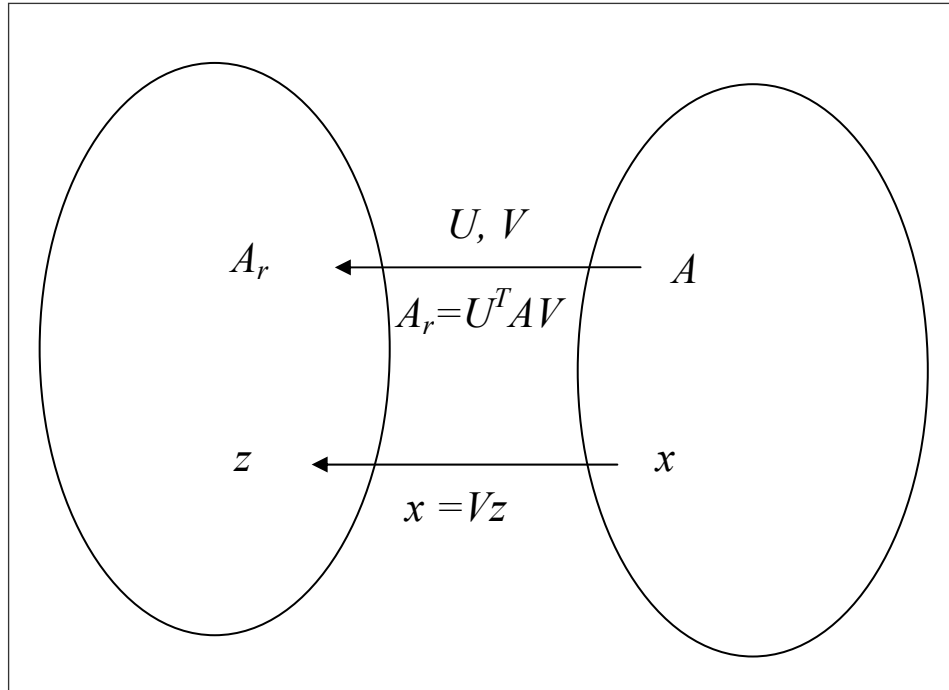
A forward assignment can be done if we realize that all of the affecting terms correspond to new versions of the original matrices of the system but projected in the lower subspace:

$$\begin{aligned} E_r \dot{z} &= A_r z + B_r u, \\ \bar{y} &= C_r^T z, \end{aligned} \tag{2-9}$$

Where the new matrices correspond to:

$$E_r = U^T E V, \quad A_r = U^T A V, \quad B_r = U^T B, \quad C_r^T = C^T V,$$

Through this process the system in (2-6) has been converted or “projected” to a much smaller in size state-space, assuming that the chosen projection base is effective in preserving most of the behavior of the original system ( $r \ll n$ ). In Figure 2 a graphical representation of the projection process is presented with the transformation associated with the state vector and the transfer matrix in the system.



**Figure 2.** Graphical representation for the projection process

However, one of the more important steps in this methodology is how to define suitable projection bases for the original system that are capable of offering good accuracy and being computationally efficient. Fortunately, the great success of this methodology is closely tied to



the theory of Krylov subspaces. The recent progress of projection based model order reduction for large linear systems came from the development of efficient projection algorithms based on Krylov subspaces. Krylov subspace theory establishes that the solution of a linear system of the form in (2-1), (2-6) resides in a subspace of order  $q$  which also corresponds to the rank of  $A$ . This subspace can be very small compared to the original size of the problem and more importantly researchers have developed computationally efficient iterative methods that allow for the definition of the associated subspace, such as the ARNOLDI algorithm [54] and the LANCZOS projection technique [55]. For more information on these algorithms the reader is referred to Appendix A.5.

#### **2.3.4 Proper Orthogonal Decomposition**

Proper Orthogonal Decomposition (POD) is a powerful technique developed in the field of data analysis that captures the behavior of large dimensional systems into a small size description. This method is also known as Principal Component Analysis (PCA), the Karhunen-Loève Decomposition or the Single Value Decomposition (SVD) method [56].

The method has been used widely in control and estimation applications because of its ability to generate accurate descriptions for very complex systems with a small number of elements. The method attempts to extract characteristic information from a data set as a group of uncorrelated POD models or parameters. For this extraction an orthogonalization procedure is used as the filtering tool. One of the advantages of this methodology is that it is capable of working from either an experimental set of data from a physical model or a state representation of it.

Let us consider that we want to approximate the function  $f(x,t)$  in an interval of interest  $X$  by the following series of terms:

$$f(x,t) \cong \sum_N a(t)_k g(x)_k \quad (2-10)$$

We are considering the approximation as a series of products of separated functions for  $t$  and  $x$  dependencies. It is reasonable to assume that we can increase the number of terms in the series,  $N$ , to obtain any desired level of accuracy for the approximation.  $x$  is usually considered to be a state-space dependency while  $t$  is the time dependency for the function. While there is no mathematical consideration to distinguish between these variables it is common to separate the expression in these two flavors mostly because of the physical significance of the nature of the system.

There are several criteria use to select the set of functions  $g(x)_k$  chosen for the approximation in (10), orthogonality being one the most widely chosen. According to this restriction the set of functions  $g(x)_k$  obey:

$$\int_X g(\tau)_i g(\tau)_j d\tau = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases} \quad (2-11)$$

Accordingly the terms  $a(t)_k$  in (2-10) can now easily be obtained since they are only dependent on the corresponding  $g(x)_k$  term as:

$$a(t)_k = \int_X f(\tau,t) g(\tau)_k d\tau \quad (2-12)$$

However, there are still many orthogonal sets of functions that can be used for the formulation in (2-10). Depending on this selection the preceding process carries on a well known approximation, such as a Fourier series (sines and cosines), Fourier-Legendre series (Legendre polynomials), Chebyshev series (Chebyshev polynomials), etc. We can set a further

restriction for the selection of this set; we can ask which set offers the best approximation in terms of least square error against the original function for each specific number of terms. This set of orthogonal functions is what is called the Proper Orthogonal modes for the set and the resulting approximation is known as Proper Orthogonal Decomposition (POD) of  $f(x,t)$  [57].

One of the more powerful features of this method is the ability to work with a set of snapshots of the function under study if the analytical expression  $f(x,t)$  is not available, in what is called the method of snapshots.

Given a set of snapshots in time or observations  $\{F(x)_i : 1 \leq i \leq N, x \in X\}$  on some physical system of explicit or unknown function  $f(x,t)$  over the domain  $X$ , we want to obtain an approximation  $\tilde{F}(x)$  with the least square error to the snapshot set  $F(x)$ .

Using the definition for the inner product as  $\langle \tilde{F}, F \rangle = \int_X \tilde{F} F d\tau$ , the approximated function

$\tilde{F}(x)$  can be defined using a series as presented in (2-10):

$$\tilde{F} \cong \sum_N a_k F_k \quad (2-11)$$

Where the desired coefficients  $a_k$  are to minimize the cost function  $R$

$$R = \frac{1}{N} \left( \sum_N \frac{\left| \langle \tilde{F}, F \rangle \right|^2}{\langle \tilde{F}, \tilde{F} \rangle} \right) \quad (2-12)$$

Through some mathematical manipulation shown in [78] this translates to the eigenvalue problem:

$$UY = \sigma Y$$

Where  $Y = [a_1, a_2, \dots, a_N]^T$  is the vector of unknown coefficients  $a_k$ ,  $\sigma \in \Re$ , and  $U$  is the correlation matrix for the snapshot set given by:

$$U_{ij} = \frac{1}{N} \langle F_i, F_j \rangle \quad (2-13)$$

The solution of this eigenvalue problem give us a set of  $N$  eigenvectors,  $Y^k$ , for each corresponding eigenvalue,  $\sigma_k$ . The Eigenvalues are sorted in descending order  $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n$ , and so the eigenvectors are arranged. This set can be truncated to obtain a set of the desired orthonormal Eigenfunctions  $\tilde{F}$ :

$$\tilde{F}_1 \cong \sum_N a_k^1 F_k, \dots, \tilde{F}_K \cong \sum_N a_k^K F_k, \quad K < N \quad (2-14)$$

After reviewing some of the current techniques for linear MOR, we turn now to nonlinear systems.

## 2.4 MODEL ORDER REDUCTION OF NONLINEAR SYSTEMS

Model order reduction of nonlinear systems is the natural consequence of model order reduction in the linear realm. However, the extension of concepts from that area of research has not been easy or successful. The difficulties for this task are a result of the complexity and variety of nonlinear systems when compared with the clearly defined structure of linear systems, and the lack of a general and solid theory for formal minimization and state-space projection as is present in the linear counterpart. Nevertheless, extensive research is underway for establishing a formal base for these concepts in the nonlinear field. In the meantime, the main strategies currently used to address this problem are based on linear approximations in order to apply solid concepts borrowed from the linear model order reduction field.

The main approaches used for the modeling of nonlinear systems can be summarized as: Linearization methods, Quadratic methods, Piecewise trajectory based methods and Proper Orthogonal Decomposition techniques. We now proceed to discuss each in turn.

### 2.4.1 Linearization Methods

Linearization methods are the earliest and most straightforward approach to model nonlinear systems. Their strategy is based on linearizing the system around a point in its state-space and applying well known linear model order reduction techniques to the resulting approximated representation. In this approach the system is expanded around an operative state-space value using, for example, a multidimensional Taylor series expansion technique. After this, the resulting sum of infinite terms is truncated to only the first order term or linear component. The result of this is the Jacobian of the nonlinear multi-dimension function of the system used as a linear model approximation. Let us show this process using the following nonlinear system representation, as a generalization of the linear case above:

$$\begin{aligned}\dot{x} &= f(x) + Bu, \\ y &= C^T x,\end{aligned}\tag{2-15}$$

A very wide range of non-linear problems can be mapped to a representation like this. Where  $x \in \mathfrak{R}^n$  is the state vector,  $u \in \mathfrak{R}^k$  is the input vector,  $y \in \mathfrak{R}^m$  is the output vector,  $B \in \mathfrak{R}^{n \times k}$  is the input connectivity matrix,  $C^T \in \mathfrak{R}^{m \times n}$  is the output scanning matrix, and  $f(\cdot) \in \mathfrak{R}^n$  represents a nonlinear set of functions. If a multidimensional Taylor series expansion around  $x = 0$  is applied for this system it gives us:

$$\begin{aligned}\dot{x} &= f(0) + W_1 x + W_2 (x \otimes x) + W_3 (x \otimes x \otimes x) + \dots + Bu, \\ y &= C^T x,\end{aligned}\tag{2-16}$$

The infinite series of terms in (2-16) exactly match the system in (2-15) around the expansion point. The typical Jacobian matrix  $W_1 \in \Re^{n \times n}$  represents the first order contributions on the state variables,  $W_2 \in \Re^{n \times n^2}$  is a tensor that represents the second order contributions and in general  $W_k \in \Re^{n \times n^k}$  corresponds to a tensor with the  $k^{th}$  order effect contributions.

In the linearization method the system is approximated as a truncated expansion series with only the first order contributions or linear effects. From the model in (2-15) this corresponds to:

$$\begin{aligned}\dot{x} &\cong f(0) + W_1 x + Bu, \\ y &= C^T x,\end{aligned}\tag{2-17}$$

From this point, the designer can obtain the compact model of the system using any of the well known linear model order reduction techniques. As an example an Arnoldi algorithm over the Krylov input subspace  $K_q(W_1^{-1}, B)$  gives us a projection base  $V \in \Re^{n \times r}$  such that  $x = Vz$  can be used to achieve the reduction. As previously established the resulting order  $r$  is much smaller than the original state-space size,  $n$ .

$$\begin{aligned}\dot{z} &\cong V^{-1} f(0) + V^{-1} W_1 V z + V^{-1} B u, \\ y &= C^T V z,\end{aligned} \quad \Rightarrow \quad \begin{aligned}\dot{z} &\cong \tilde{f}(0) + \tilde{W}_1 z + \tilde{B} u, \\ y &= \tilde{C}^T z,\end{aligned}\tag{2-18}$$

## 2.4.2 Quadratic Methods

Quadratic methods are an improvement over the previous approach where the second order term of the expansion in (2-16) is also included for the state-space approximation of the nonlinear

system. The purpose of this addition is to improve the accuracy of the representation and extend its validity over a larger state-space. With this consideration the system in (2-15) is approximated as:

$$\begin{aligned}\dot{x} &\cong f(0) + W_1 x + W_2 (x \otimes x) + Bu, \\ y &= C^T x,\end{aligned}\tag{2-19}$$

This expression is known as a second order or a quadratic state-space representation. We now have the tensor  $W_2 \in \mathfrak{R}^{n \times n^2}$  to account for second order effects. From this result a similar procedure to the previous case is used. A simple approach is to consider the Krylov subspaces defined by the linear part of the representation, ignoring the second order term, to obtain the desired projection base  $V \in \mathfrak{R}^{n \times r}$ . Then the resulting projection  $x = Vz$  is used over the whole expression in (2-19) as:

$$\begin{aligned}\dot{z} &\cong V^{-1} f(0) + V^{-1} W_1 Vz + V^{-1} W_2 (V \otimes V)(z \otimes z) + V^{-1} Bu, \\ y &= C^T Vz,\end{aligned}\quad \Rightarrow$$

$$\begin{aligned}\dot{z} &\cong \tilde{f}(0) + \tilde{W}_1 z + \tilde{W}_2 (z \otimes z) + \tilde{B}u, \\ y &= \tilde{C}^T z,\end{aligned}\tag{2-20}$$

Where we used the projection to the new state-space, linear algebra manipulation and substituted the matrices for their reduced counterparts.

There are also specially designed methods for the extraction of the projection base  $V$  in (2-19), known as quadratic projection methods [7][19][52]. They are based on considering the effect of the linear and second order component for the definition of the Krylov subspace and the generation of the corresponding orthogonal vector base.

Both of the previous methodologies are limited to a good match of the system only in the neighborhood of the expansion point. The success of both techniques is strongly dependent on the closeness to a linear or quadratic representation of the original system. This fact makes such

techniques well suited for weakly nonlinear systems [19][58][59][60] but a very poor solution for moderate to highly nonlinear problems.

### **2.4.3 Piecewise Linear Model Order Reduction**

The piecewise trajectory technique was introduced to improve upon the limitations of the previous linearization methodologies for generating a compact model from a large nonlinear state-space by Rewiensky and White in [3][42]. In this approach, the approximated model is built using multiple expansion points in the state-space of the original state-space model. The compact model is created through the merging of linear approximations of the original system over this set of expansion points.

The selected expansion points for the reduction are generated following a “training trajectory” through the state-space of the original system. The authors are consequently, using these specific training trajectories, avoiding the difficulty of dealing with the large volume of the original state-space realization. Under this strategy, the proposed solution is specially tailored for the volume of the state-space that is in the neighborhood of the selected training trajectory. The justification for this approach, as suggested by the authors, is that the model functionality is confined and accordingly conditioned by the input set commonly employed in the system.

Efficient model order reduction techniques can then be applied on these linear realizations so a proper projection base can be found. For the joining of this linear set, a weight function is used that depends on the Euclidian distance between the current state and the expansion state point for each individual linear sub-model. The effect of this weight function is a swift transition between sub models and to weigh the contributions of neighbor subsystems to an evaluation point.



Improvements on the piecewise trajectory approach have been offered in [61][62] by Vasilyev et al. An increase of computational efficiency through an algorithm for the approximated estimation of the expansion points, and consideration of projection reduction bases for each expansion point are some of the additions to this strategy. Under this methodology, the system in (2-15) is approximated as:

$$\begin{aligned}\dot{x} &\cong \sum_{i=1}^k w_i(z - z_i) \left[ f(z_i) + \tilde{W}_1(z - z_i) \right] + \tilde{B}u, \\ y &= \tilde{C}^T z,\end{aligned}\tag{2-21}$$

In this formulation it is evident that the result, as proposed, is a group of  $k$  linear reduced models of the form derived in (2-18) that have been developed from expansion on selected state-space locations  $z_i$ , where  $w_i$  is the weight expression as a function of the state separation  $(z - z_i)$ .

Further enhancements over the original TPWL method have been introduced by Tiwary and Rutenbar in [43][44][45] that increase its robustness with an aim to target practical systems. They successfully use techniques inspired from the field of data mining to deal with the problem of the very large set of training samples required for a practical model generation using TPWL technique. Their methodology offers a set of features that aim to make the process more automatic such as: fast interpolation based on the nearest neighbor, pruning of trajectory samples that are spatially close, incremental model update and the support of limited hierarchy. The author effectively prunes the less significant samples and in so doing reduces the cost of local model generation. Additionally, a multi projection strategy is also described

#### **2.4.4 High order Piecewise Model Order Reduction**

A variation of the previous technique has been offered by Roychowdhury in [4], in which the author achieved an improvement on the accuracy of the sub-models through the use of a quadratic or higher polynomial term. Roychowdhury proposed that while the global effect is properly captured by the piecewise trajectory approach, the local effect can be more efficiently represented by a higher polynomial reduction model.

The main difficulty faced by this or similar techniques is the dependence on the selected state-space trajectory of the system and consequently in the training input set used for the generation of the reduced model. The relationship of input to state-transformation is unknown for the system without a wide exploration of the state-space. Consequently, the selection of the training set does not give us a clear understanding of the related state trajectories. Similar input training sets could produce widely diverging state-trajectories. Consequently, the validity or applicability of the model is highly dependent on the correct selection of the training set. Interesting or hidden behaviors might be not captured by the final model because a selected input training does not cover that sub-volume of the state-space. It is this dependency that restricts this method from being considered as a general solution for the problem of nonlinear model order reduction of large systems.

#### **2.4.5 Proper Orthogonal Decomposition**

Proper Orthogonal Decomposition (POD) [63][64] has received renewed attention recently as an alternative technique to use for model order reduction of nonlinear systems. The method has

been used widely in control and estimation applications because of its ability to generate accurate descriptions for very complex systems with a small number of elements.

In these algorithms the definition of a small set of POD models can be seen as a parallel idea to the definition of a small space for a linear reduction system. Consequently, the method can be understood as the process of defining a suitable projection  $V$  that captures a characterization of the data samples of the problem. The projection  $V$  is generated or estimated through information from data samples of the state-space of the original model or through linear approximations. If these data samples match a linear system the POD elements correspond to static values or parameters. For a general behavior data set, the POD elements correspond to a general orthogonal basis. The main differences between this methodology and the previous approaches are that the resulting model is not restricted to a limited volume of the original problem and not restricted to be a linear or lower order approximation of it. The sampling data is not limited to belong to clusters or to follow a particular driven trajectory in the state-space of the original model. The POD models are also not limited to be linear or quadratic functions but any function that captures the behavior of the selected set of data samples.

A group of variations of this method have been presented [36][37][38][39][40] for the reduction of specific nonlinear problems. The main difficulties in this methodology are the selection from the data set or state-space of the snapshots (i.e., set of samples) that characterize the behavior of the system, and determining the reduced set of POD elements that closely match those behaviors. The selection of snapshots requires knowledge of the final solution of the system which is not always available or practical to generate.

After having explored the current state of research in this area we follow in the next chapter with a presentation of the major ideas behind our proposed research.

## 2.5 SUMMARY

In this chapter we have introduced the reader to the field of model order reduction for very large dynamic systems. This field has reached a level of maturity suitable for its current use as a major tool in the design and analysis on such diverse areas such as Aeronautic control, VLSI and Micromechanical technology to name a few. A brief history of the accelerated development and principal research contributions on this field of knowledge were presented together with a reference to its current challenges.

We then introduced a formal definition of the main goal in this field together with the series of characteristic that are desirable in a technique of MOR and introduced the classification of the field into two mayor subfields, MOR of large linear systems and its nonlinear counterpart.

For the linear MOR area, we presented the problems in the field and described the most widely used and successful techniques that have been developed and implemented. Krylov based MOR techniques were discussed as offering several key advantages that have made them the preferred techniques for MOR.

For the MOR of large nonlinear systems, we have also introduced the reader to the nature of the problem being addressed and reviewed several of the current efforts to develop a successful methodology. In the following chapters we describe one of these techniques in detail, the Trajectory piecewise-Linear (TPWL) technique for model order reduction of nonlinear devices [3]. We also present our implementation of this methodology with a description of its virtues and limitations. This technique is used as the starting point for our development of an improved methodology to deal with nonlinear systems.

### **3.0 BLOCK PROJECTION TECHNIQUE FOR MODEL ORDER REDUCTION**

In this chapter we explore the use of a block projection technique to improve the efficiency of the linear MOR methodology. We propose the use of the separation of the state-space representation for the large system under study by blocks, and develop the corresponding modification to the reduction by projection. Specifically, we explore the advantage that a projection base defined as a diagonal sub-block projection base [7] offers to the model order reduction task. We show below that this technique gives us the ability to partition the system into specific sub blocks, each one affected by its separated sub projection base. Through this ability to partition dynamic systems during the reduction projection process we can consider the modeling task as a hierarchical process. Additionally, we prove that this block projection technique can also be used in the model order reduction process of nonlinear systems. The nonlinear model order reduction task can then be related to any additional linear or nonlinear interaction taking place in the system. We first look at the use of block projection instead of a single projection base for linear model order reduction of linear systems. Finally, we extend these results to the more general case of a nonlinear representation.

### 3.1 LINEAR SYSTEM REDUCTION USING BLOCK PROJECTION

A block partition [7] offers us the ability of partitioning a specific linear state-space model in terms of its state representation. This ability of doing selective partitioning is useful because it allows us to separate the linear and nonlinear subsections of a state-space representation and, it gives us the ability to selectively separate a subset of original parameters in the original model representation so it can be subsequently tracked through the reduction process.

Let us describe the block projection reduction applied to a general linear state-space representation. Given a general state representation of a linear system:

$$\begin{aligned} \dot{x}(t) &= Ax(t) + Bu(t), \\ y(t) &= C^T x(t), \end{aligned} \quad \text{where} \quad \begin{aligned} A &\in \mathfrak{R}^{n \times n}, B \in \mathfrak{R}^{n \times m}, C \in \mathfrak{R}^{n \times l}, \\ x &\in \mathfrak{R}^n, u \in \mathfrak{R}^m, y \in \mathfrak{R}^l \end{aligned} \quad (3-1)$$

Assuming that instead of a single orthogonal projection base for the reduction process we use the following partition projection:

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix}, \quad \text{where} \quad \begin{aligned} V_1 &\in \mathfrak{R}^{n_1 \times q_1}, V_2 \in \mathfrak{R}^{n_2 \times q_2}, \\ z_1 &\in \mathfrak{R}^{q_1}, z_2 \in \mathfrak{R}^{q_2}, \\ x_1 &\in \mathfrak{R}^{n_1}, x_2 \in \mathfrak{R}^{n_2}, \\ n &= n_1 + n_2, q = q_1 + q_2 \end{aligned} \quad (3-2)$$

Let us remark that using this projection base we are transforming the representation from  $x \in \mathfrak{R}^n$  to a reduced state-space  $z \in \mathfrak{R}^q$  where  $q \ll n$  (as previously presented in 2.3.3).

With this projection into (3-1) and using block forms of  $A, B$ , and  $C$  of the proper size, this system can be expressed as:

$$\begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \end{bmatrix} = \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}^T \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} + \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}^T \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} u(t),$$

$$y = \begin{bmatrix} C_1^T & C_2^T \end{bmatrix} \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix}, \quad \text{where} \quad \begin{aligned} A_{11} &\in \mathfrak{R}^{n_1 \times n_1}, A_{12} \in \mathfrak{R}^{n_1 \times n_2}, \\ A_{21} &\in \mathfrak{R}^{n_2 \times n_1}, A_{22} \in \mathfrak{R}^{n_2 \times n_2}, \\ B_1 &\in \mathfrak{R}^{n_1 \times m}, B_2 \in \mathfrak{R}^{n_2 \times m}, \\ C_1 &\in \mathfrak{R}^{n_1 \times l}, C_2 \in \mathfrak{R}^{n_2 \times l}, \end{aligned} \quad (3-3)$$

where we have used the orthogonal property of the selected base,  $VV^T = I$ .

Finally, the system in (3-3) can also be expressed in the following form after some linear algebra manipulations:

$$\begin{aligned} \dot{z} &= \begin{bmatrix} \tilde{A}_{11} & \tilde{A}_{12} \\ \tilde{A}_{21} & \tilde{A}_{22} \end{bmatrix} z + \begin{bmatrix} \tilde{B}_1 & 0 \\ 0 & \tilde{B}_2 \end{bmatrix} u(t), \\ y &= \begin{bmatrix} \tilde{C}_1^T & \tilde{C}_2^T \end{bmatrix} z \end{aligned} \quad \text{where} \quad \begin{aligned} \tilde{A}_{11} &= V_1^T A_{11} V_1, \tilde{A}_{12} = V_1^T A_{12} V_2, \\ \tilde{A}_{21} &= V_2^T A_{21} V_1, \tilde{A}_{22} = V_2^T A_{22} V_2, \\ \tilde{B}_1 &= V_1^T B_1, \tilde{B}_2 = V_2^T B_2, \\ \tilde{C}_1^T &= C_1^T V_1, \tilde{C}_2^T = C_2^T V_2 \end{aligned} \quad (3-4)$$

As seen above, we have done a selective partition of the original state-space representation using the block projection technique. An interesting case to consider is when one of the projections is a unitary base. This gives us a partition where we can preserve a subset of the original state in the final reduced model. This particular application can be used for the tracking of desired physical parameters from the original system to the reduced final model. As we show next, the same idea can be generalized to nonlinear systems as well.

### 3.2 SUB-BLOCK NONLINEAR SYSTEM REDUCTION USING BLOCK PROJECTION

To understand the more general case of applying block projection for model reduction over a general nonlinear representation, we first consider the case where there is a clearly defined nonlinear sub system in the model representation. The subsystem operates in a subspace of the

state-space representation. We want to verify that it is possible to use a projection base for reducing the linear section of the representation and additionally be able to define the effect of this projection on the nonlinear section.

Given a state representation of a system which has a nonlinear subsection on a subset of the state-space:

$$\begin{aligned}
 & A \in \mathfrak{R}^{n \times n_1}, f(\bullet) \in \mathfrak{R}^{n \times n_2}, \\
 & B \in \mathfrak{R}^{n \times m}, C \in \mathfrak{R}^{l \times n}, \\
 & \dot{x}(t) = Ax_1(t) + f(x_2(t)) + Bu(t), \\
 & y(t) = C^T x(t),
 \end{aligned}
 \quad \text{where } x \in \mathfrak{R}^n, x_1 \in \mathfrak{R}^{n_1}, x_2 \in \mathfrak{R}^{n_2}, \quad (3-5)$$

$$\begin{aligned}
 & u \in \mathfrak{R}^m, y \in \mathfrak{R}^l \\
 & n = n_1 + n_2
 \end{aligned}$$

Let us first convert the given system to a block representation in terms of the size of the subspaces defined by  $x_1$  and  $x_2$ :

$$\begin{aligned}
 & \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} A_{11} & f_{12}(\bullet) \\ A_{21} & f_{22}(\bullet) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} u(t), \\
 & y = \begin{bmatrix} C_1^T & C_2^T \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix},
 \end{aligned}
 \quad \text{where }$$

$$\begin{aligned}
 & A_{11} \in \mathfrak{R}^{n_1 \times n_1}, f_{12}(\bullet) \in \mathfrak{R}^{n_1 \times n_2}, \\
 & A_{21} \in \mathfrak{R}^{n_2 \times n_1}, f_{22}(\bullet) \in \mathfrak{R}^{n_2 \times n_2}, \\
 & B_1 \in \mathfrak{R}^{n_1 \times m}, B_2 \in \mathfrak{R}^{n_2 \times m}, \\
 & C_1 \in \mathfrak{R}^{n_1 \times l}, C_2 \in \mathfrak{R}^{n_2 \times l},
 \end{aligned}
 \quad (3-6)$$

where, again, we are using a block representation of  $A$ ,  $B$  and  $C$  with the proper sizing, as used in (3-3). Let us again use the orthogonal partition projection in (3-2), for the order reduction process:

$$\begin{aligned}
 & \begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \end{bmatrix} = \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}^T \begin{bmatrix} A_{11} & f_{12}(\bullet) \\ A_{21} & f_{22}(\bullet) \end{bmatrix} \begin{bmatrix} V_1 & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} z_1 \\ V_2 z_2 \end{bmatrix} + \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}^T \begin{bmatrix} B_1 \\ B_2 \end{bmatrix} u(t), \\
 & y = \begin{bmatrix} C_1^T & C_2^T \end{bmatrix} \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix},
 \end{aligned}
 \quad (3-7)$$



where again we are using the orthogonality of the selected base,  $VV^T = I$ .

After some manipulation (3-7) can be transformed into a more compact model representation:

$$\begin{aligned} \dot{z} &= \begin{bmatrix} \tilde{A}_{11} & \tilde{f}_{12}(\bullet) \\ \tilde{A}_{21} & \tilde{f}_{22}(\bullet) \end{bmatrix} \begin{bmatrix} z_1 \\ V_2 z_2 \end{bmatrix} + \begin{bmatrix} \tilde{B}_1 & 0 \\ 0 & \tilde{B}_2 \end{bmatrix} u(t), \\ y &= \begin{bmatrix} \tilde{C}_1 & \tilde{C}_2 \end{bmatrix} z, \end{aligned} \quad \text{where} \quad \begin{aligned} \tilde{A}_{11} &= V_1^T A_{11} V_1, \\ \tilde{f}_{12}(\bullet) &= V_1^T f_{12}(\bullet), \\ \tilde{A}_{21} &= V_2^T A_{21} V_1, \\ \tilde{f}_{22}(\bullet) &= V_2^T f_{22}(\bullet), \\ \tilde{B}_1 &= V_1^T B_1, \quad \tilde{B}_2 = V_2^T B_2, \\ \tilde{C}_1^T &= C_1^T V_1, \quad \tilde{C}_2^T = C_2^T V_2 \end{aligned} \quad (3-8)$$

It is important to see that the problem has been reduced by block projection to a partition formulation with separate linear and nonlinear components. The result is a separated by block representation that has also being reduced in state-size ( $z \in \Re^q$ ).

Finally, if we choose the nonlinear projection to be the unitary base, the model is transformed to:

$$V_2 = I, \Rightarrow z_2 = x_2,$$

$$\begin{bmatrix} \dot{z}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \tilde{A}_{11} & \tilde{f}_{12}(\bullet) \\ \tilde{A}_{21} & f_{22}(\bullet) \end{bmatrix} \begin{bmatrix} z_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \tilde{B}_1 & 0 \\ 0 & B_2 \end{bmatrix} u(t), \quad y = \begin{bmatrix} \tilde{C}_1^T & C_2^T \end{bmatrix} \begin{bmatrix} z_1 \\ x_2 \end{bmatrix}, \quad (3-9)$$

In (3-9), we have achieved our goal of reducing the linear portion while preserving the nonlinear characteristics of the system. An important aspect of this development is that if the nonlinear subsection is affected by any projection, this projection should be considered for the other subsections of the system as seen in (3-8).

These results allow us to directly apply model order reduction to this type of hybrid linear/nonlinear system. This clearly will be efficient in situations where  $n_1 \gg n_2$  so an integrated non-linear model order reduction can be obtained.

Of course, the challenge is the model order reduction of the general nonlinear case. However, the previous conclusions and possibilities offered by the block partition technique are directly applicable to a general model order reduction process. What this technique offers is the ability to take a general system and, by selecting the proper projection block, reduce and partition sub sections of it. It also shows us that special care has to be taken when dealing with a system with linear and nonlinear combinations. We have to apply a nonlinear reduction technique to the nonlinear section but any equivalent projection base developed for this process ( $V_2$  in the previous development) needs to be also applied to the rest of the system as described in (3-8). This is because the sections are not completely independent; the nonlinear state subset and the linear set influence each other.

In chapter 6, we present a possible approach to reduce this nonlinear sub block of the system.

### 3.3 SUMMARY

In this chapter we have shown how the block projection techniques give us the ability to treat a complex and large dynamic system in a hierarchical way for the task of its model order reduction. This technique allows us to perform the simultaneous order reduction and partitioning of the dynamic system under test. There are additional advantages of its use such as the capacity of isolating a set of parameters from the original state-representation from the effect of the MOR process (e.g., allowing the tracking of physical parameters) We also established that, knowing an extraction path for the non-linear component, we can apply block projection for model order reduction to a general nonlinear system.

#### **4.0 DEVELOPMENT OF A MATLAB BASED ANALOG SOLVER FOR USE AS TEST BED OF MOR METHODOLOGIES**

In this chapter we present the development of our MATLAB platform for the simulation of novel devices in the context of traditional CMOS circuit netlists. This environment also provides a means to perform comparisons between different extraction, modeling and simulation techniques within a common modeling and simulation tool.

We first present our motivation and strategy for the development of the simulator, and then we show the performance of our simulation tool compared to a well known circuit simulator HSPICE. We show that simulation results are almost indistinguishable in terms of accuracy when the mathematical models chosen to represent the physical components in both tools are the same. Also, when compared in terms of the number of iterations per evaluation, both tools give similar cost per evaluation. However, it is understood that the computational speed of a simulation platform developed on top of a MATLAB framework is not comparable to an optimized commercial tool. Nevertheless, the intended goal for this platform is to provide a single comparative and stable environment for the different algorithms developed during this work and to be available to other researchers who are doing similar work using the MATLAB environment.

## 4.1 MOTIVATION

Increased design productivity is predicated on the development of new CAD tools for exploring larger design spaces more quickly and more thoroughly than can be achieved with current techniques. This design exploration is most often accomplished in a design-simulation-analysis loop which is limited by both the speed and quality of the simulation tools used for analysis and evaluation. For many designs, well known models and design abstractions allow for the accurate analysis of both analog and digital circuits using circuit simulation tools such as SPICE. It is often possible to use higher level abstractions and faster simulators for timing and power estimations of large digital systems.

However, for new technologies, the simulation of the behavior of new devices and components are often ad-hoc and incompatible with traditional simulation environments. Device model development is often done using physics based models implemented directly in a programming language or with mathematical modeling tools such as MATLAB. Therefore, it is challenging to model systems composed of novel devices together with conventional devices (e.g., CMOS) in a single evaluation environment. There is an increasing need to evaluate these new devices, which are often based on new technologies, or hybrids of existing technologies, and to simulate circuits and systems that include both new and traditional devices.

Not only do we need to provide a methodology for these multi-technology simulations, but also, there is a need to evaluate new simulation techniques and new model extraction and abstraction techniques, such as reduced-order modeling. It is easier to evaluate the quality of these new modeling methodologies and simulation algorithms if they can be easily integrated into an environment where standard circuit netlists can be parsed and simulation results can be compared to existing tools. However, integrating these new ideas into open source versions of

SPICE [6] or other simulators is a time consuming and needlessly frustrating exercise. On the other hand, MATLAB gives a very flexible environment and is currently in widespread use for model development. To our knowledge, there are currently no non-linear circuit solvers, or analog solvers, built into MATLAB and no way to parse circuit netlists (e.g., SPICE “decks”) into the MATLAB environment.

To address both needs, we have developed a flexible MATLAB simulation platform that supports SPICE netlists in conjunction with abstract device models for compatible simulations as well as enabling comparisons between different extractions, modeling and simulation techniques with a common baseline environment.

Our work, to date, has resulted in a Perl [65] based SPICE netlist parser/translator and a Matlab non-linear circuit solver module. The SPICE parser module generates MATLAB script files from typical netlist files and supports such useful SPICE constructs as sub-circuits, input sources, and transistor model parameters. These scripts are then used as input to our MATLAB non-linear circuit solver. The solver is based on the same non-linear iterative stamp, or template, based technique developed for SPICE, and currently supports adaptive time-stepping, initial condition convergence, as well as backwards Euler and trapezoidal integration methods. Generic SPICE options are provided such as RELTOL, ABSTOL, VNTOL, LVLTIM, and GMIN. The solver currently has hard coded models for resistors, inductors, capacitors, diodes and default MOS transistors. Support is also provided for custom MOS models as well as generic multi-port non-linear electronic devices.

Given that the solver is written in MATLAB, the environment provides the ability to dump and load the internal data structures, and thus generate snapshots of the system state, for interaction with external circuit analysis and optimization tools.

It is important to note that these tools are in no way replacements for SPICE or any other simulation tool developed primarily for fast simulation of analog circuits. Rather, these programs were developed to support our own research in non-linear circuit simulation and model order reduction. Along the way, we realized it would be useful to be able to use SPICE netlists for our tests. Therefore, we have written these support tools to translate a simple SPICE netlists into MATLAB scripts files along with some supporting MATLAB function files and a wrapper function. The wrapper function ties these all together and invokes the non-linear circuit solver.

In the following sections we describe in detail the simulation strategy used in the development of this simulation platform as well as its more important components. Finally, we present several tests where we compare the performance of this tool against a commercial SPICE implementation, HSPICE [8]. We conclude the chapter mentioning the advantages in this developed tool as well as its current limitations and suggest some future improvements.

## 4.2 SIMULATION STRATEGY

A typical analog simulator can be characterized by the way it performs three major tasks: nodal analysis, linearization of nonlinear elements, and integration of time dependent components, as it moves the system under study through the evaluation cycle. We discuss each of these tasks in turn:

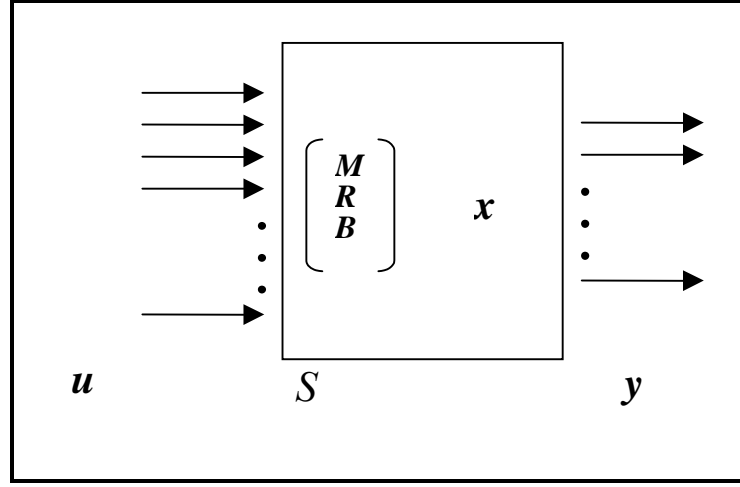
***Nodal Analysis*** - The first task of any analog solver is to convert the system under analysis into a mathematical linear representation that accurately captures the behavior of the system at each evaluation time. A general mathematical representation allows one to formulate a

methodology for the evaluation of such a system that is independent of its structure and components.

A dynamic linear time invariant system can be completely defined as a set of ordinary differential equations (ODEs) in terms of a set of variables that constitutes what is referred as the system state. This ODE set relates the state of the system to its inputs using an invariant parametric matrix description. Any variable of interest from the system can then be derived using a set of algebraic expressions in terms of this defined system state.

This matrix representation carries information about the system, where its specific values are dependent on the individual elements, but the matrix structure itself only depends on the structure of the system. The formal justification of the previous claim can be found in bond graph theory [66]. This theory allows one to study the behavior of a dynamic system as a state defined system. The future behavior of this system is completely deterministic if an initial state at a previous time is known, and the history of the inputs to the system since that moment is completely specified.

For the purpose of the explanation of the evaluation method that is presented in the following sections we introduce the matrix representation for an electrical system as an example [A-1]:



**Figure 3.** Dynamic system representation

$$M\dot{x} = -Rx + Bu, \quad (4-1)$$

$$y = E^T x + Du \quad (4-2)$$

As shown in Figure 3, the system  $S$  is defined as characterized by the matrix set  $M$ ,  $R$ , and  $B^1$ , the state-vector  $x$ , and the vector  $u$  that represents the excitation to the system (4-1). The desired system outputs,  $y$  vector, are in general derived from this representation through an algebraic expression (4-2). This expression maps the state vector  $x$ , and inputs to the system  $u$  through the incidences matrices  $E^T$  and  $D$  respectively. From this representation, any linear

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<sup>1</sup> The  $M,R,B$  notation is commonly used when describing MNA representations in the electrical field, this description is, however, also assigned the sequence  $E,A,B$  in the control and mathematics fields when referring to the matrix representation for a 1<sup>st</sup> order linear system. Even when both are equivalent, we use the latter convention through the rest of this document.

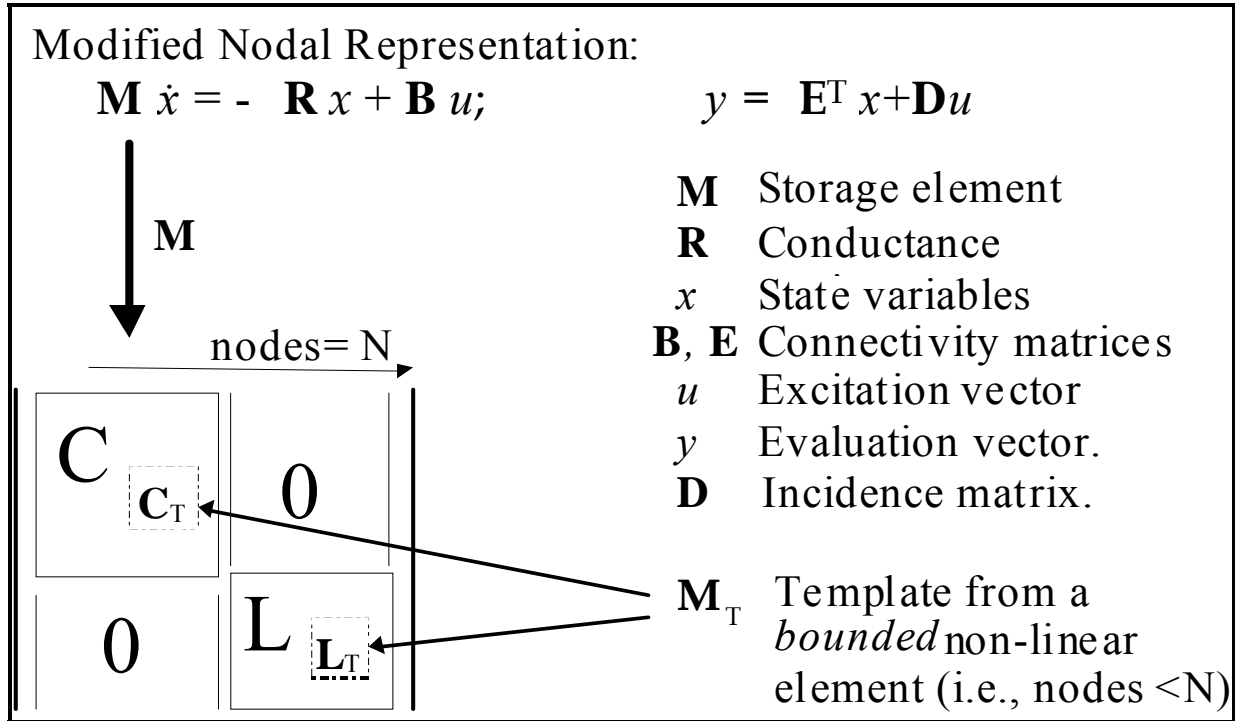


analysis method can be applied to derive the current state of the system and, in doing so, encapsulate the response in physically identifiable variables (e.g., current, voltage, force).

In the majority of analog solvers in use, a variation of nodal analysis is used to mathematically describe the system [67]. Under this methodology, characteristic points in the circuit which correspond to concentrated values of a variable of interest are identified and principles of conservation of flow and potential are then used to describe the governing relationships (e.g., electrical current and voltage, and corresponding Kirchoff's laws for electrical circuits).

For our current analog solver implementation, we have chosen Modified Nodal Analysis (MNA) to create a mathematical representation for electrical netlists, as shown in Figure 4. In this expression,  $M$  corresponds to the memory matrix of the system, also called the reactance matrix,  $R$  is the conductance matrix,  $x$  is the vector of state variables,  $B$  and  $E$  are connectivity matrices,  $u$  is the excitation vector, and the  $y$  is the vector containing the desired output variables from the system. The reader is provided with a more detailed description of this representation in Appendix B.

The linear elements can be directly mapped to this representation, but the non-linear elements need to first undergo a further transformation.



**Figure 4.** Modified Nodal Analysis Representation

*Linearization of nonlinear elements* - Nonlinear devices in the system are replaced by their equivalent stamps (also called templates) which are simply the local nodal matrix representation of the linearized element at the current operating point. Because of the nonlinear behavior of these elements, an iteration loop is required to reach a convergence state. This involves finding a state for the current evaluation time that satisfies all the elements in the system.

*Integration of time dependent components* - For time dependent elements in the system, such as energy storage devices (e.g., capacitors and inductors) an integration loop is required. A linearization of these elements is provided by using one of several integration techniques and the error in their application is estimated with an associated error bound algorithm. The

convergence state reached in the inner loop is validated to meet the error tolerance that has been chosen for the evaluation.

These three core tasks are used repeatedly by the simulator for the accurate estimation of the time evaluation of a given system. The minimal configuration for an analog solver involves two major stages: Initial operating (OP) point evaluation (also known as DC evaluation) and transient evaluation. The OP stage allows the solver to estimate a valid operative point for the system under analysis given the available information for the initial state. In the other hand, the transient evaluation allows the solver to progress in time from the current valid state, given the inputs to the system. Since the transient stage requires a valid state for the system to start from, the OP stage is the first step in any solver operation. In the next section we discuss each of these stages in detail.

### **4.3 OPERATING POINT EVALUATION (DC EVALUATION)**

The first major stage for an analog solver is to find a valid operation point for the system at the requested initial time given any available information on the initial state. Several strategies have been developed and implemented through the commercial development of practical circuit solvers [8]. It is important to remark that in many situations, this is a crucial step and sometimes the most difficult bottleneck in the simulation. For this project, we have chosen to implement several strategies to provide a highly reliable IO step that is also efficient in terms of computation time. The proposed algorithm uses three techniques:

- *The use of GMIN* (minimum conductance) as a leakage parameter for the initial estimation of an operating point. These temporary leakage conductances are added between each node and

the reference node (e.g., GND). This strategy forces all loops in the electrical circuit to be closed loops, avoiding the possible situation of unconnected (i.e., floating) nodes, which are commonly found when using nonlinear circuit elements during IO evaluation. Floating nodes can cause an ill-conditioned transfer matrix for the system, and in doing so create convergence problems.

- A “cold evaluation” attempt as the first pass. This is a simple evaluation of the circuit that does not consider temporal dependencies (derivatives). Therefore, the storage elements in the circuit (C, L) are considered in steady state. Capacitors act as voltage sources and inductors as current sources with initial values corresponding to the initial condition (IC) values specified in the netlist or zero if not specified.
- A source stepping algorithm as the second pass. This is a stable and reliable algorithm where the circuit is considered initially not energized. Then, a progressive step by step increase in the value of each independent power source is performed. The final value for each stepping progression corresponds to the DC value for the considered source in the netlist. When all of the sources are completely stepped, a final operating point has been reached. While this is not necessarily the only possible operating point, the main goal of the algorithm is to produce a valid one.

Even though we are reaching for a DC operating point, we must consider the time dependencies in the system. Therefore, this algorithm tries to achieve convergence in the nonlinear evaluation by first using a simple time stepping algorithm, and in case of failure, reinitiates the evaluation using local truncation based error (LTE) strategy for the dynamic control of timesteps [68]. This combination has proven to be both reliable and efficient.

## 4.4 TRANSIENT EVALUATION

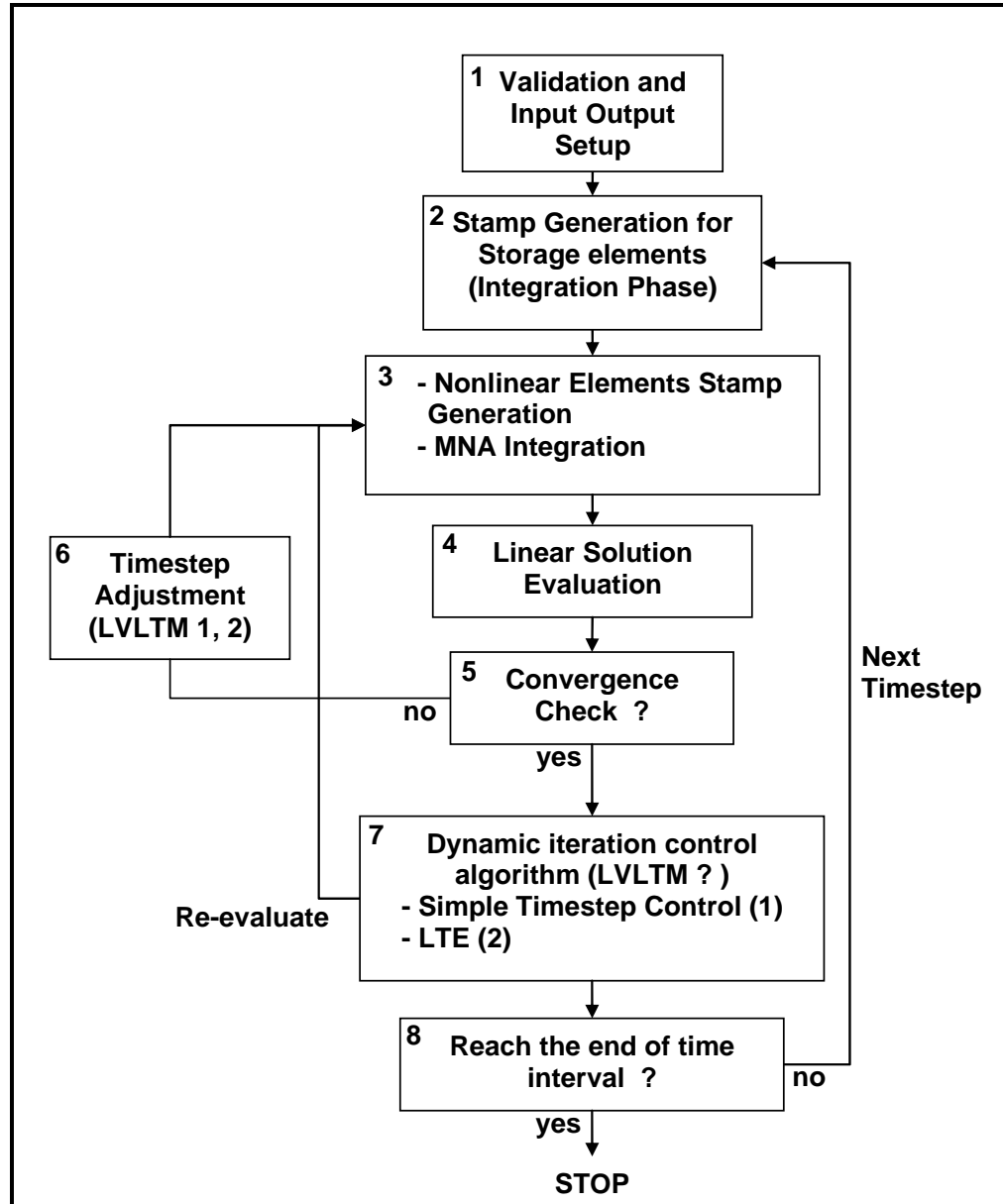
In this stage, the goal is to successively move the system through the given time period, generating its proper response within the allowed error tolerance at each advancing timestep. Starting from the operating point found in the previous stage, an iterative process is initiated to obtain the desired response.

The main core of this stage is the convergence algorithm, which for this implementation is based in an iterative gradient method. The main kernel of this algorithm is shown in Figure 5. We now briefly describe each step:

1. The validation of the state information, operating point and input and output requirements is performed.
2. The generation of stamps (i.e., templates) for storage elements is accomplished in this step. These stamps correspond to the linearization of each element based on the chosen integration method.
3. This the top of the main convergence loop. Nonlinear elements stamps are created corresponding to the current operating point (i.e., at time  $t_n$ ). This is followed by an integration of these linear stamps into the MNA representation of the circuit.
4. A linear solution is generated corresponding to the predicted new operating point, for timestep  $t_{n+1}$ .
5. A check for convergence is performed.
6. If the solution is not convergent, the timestep is decreased based on the chosen dynamic control algorithm.
7. A dynamic control of the time step is performed. During this step, even if the system is convergent, the evaluation point can be rejected based on an unacceptable estimated

error. On the other hand, if the evaluation is accepted, the next time step value is generated, possibly relaxing the current time interval.

8. If the end of the interval is reached the algorithm terminates. If not, the system uses the next time step calculated above.



**Figure 5.** Transient Evaluation

## 4.5 SPICE PARSER

Starting with the goal to simulate a variety of CMOS circuits without having to hand code netlists into MATLAB data structures, we developed a netlist parser. A Perl function parses a SPICE netlist and generates a set of MATLAB functions callable by the solver, as well as a MATLAB script file representing the netlist itself. The parser is modular and could be used in other environments to parse SPICE files into other formats.

The parser is based on the Perl package, `Parse::RecDescent` [69]. The basic operation of the parser is simply to take the element statements of the netlist (e.g., R, L C, and M) and convert them into function calls to add elements into the internal simulator data structures. Element parameters with SPICE scale modifiers (e.g., K, U, P, and F) are supported. For MOS transistors, length, width, and model names are also understood. Voltage and current sources are mapped to MATLAB functions which return voltage or current values as a function of time. MOS “model cards” are converted into MATLAB functions which are invoked by the simulator to set device parameters prior to circuit evaluation.

To make it easier to parse common circuits, file includes, line continuations and comments are supported. Nested sub-circuits are also supported, which is probably the most useful aspect of the whole parser.

The output of the parser is a MATLAB script file. This script file is then evaluated by the solver resulting in the creation of the internal data structures it requires for the simulation, including the netlist structures for the voltage and current sources.

## 4.6 GENERIC NONLINEAR MODEL

In support of new device models, we also provide a generic user defined nonlinear device stamp. This device model can be a stand-alone file with a MATLAB function that represents the custom behavior of a device. The external view of the model should be a multi-port nodal description. The function interface to the simulator need only provide the output nodal current vector, a Jacobian matrix and an optional Hessian tensor for a given input vector of the device's node potentials. Device instantiation is by adding an element into the circuit description with the appropriate nets in order, and the name of the function as the “device model”. The function will be called as needed by the simulator for both initial operating point and transient analysis.

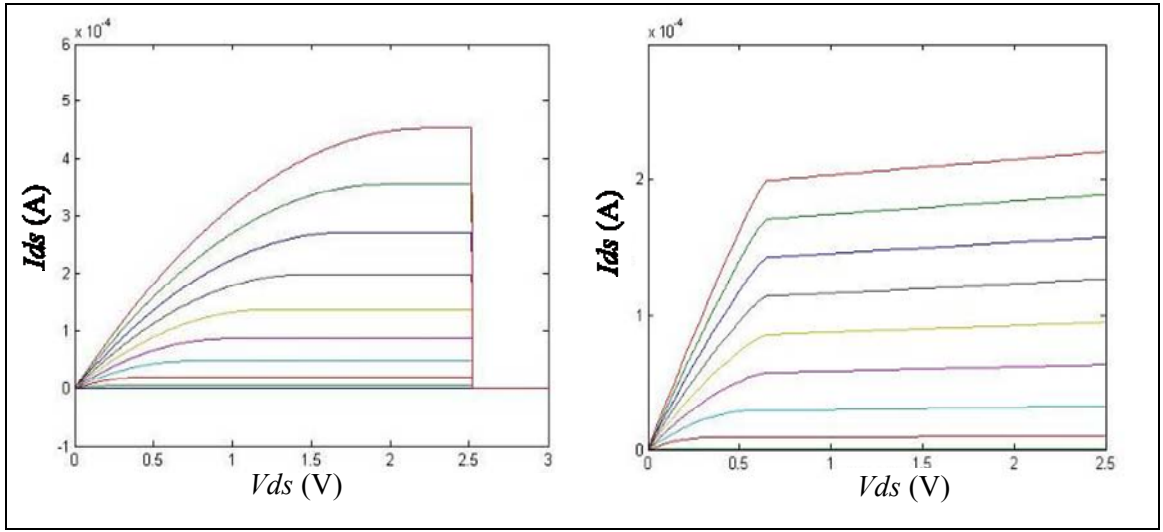
## 4.7 PERFORMANCE TESTS

Figure 6(a) and Figure 6(b) show  $V_{ds}$  vs.  $I_{ds}$  sweeps for two NMOS transistor models in the simulator. Figure 6(a) shows an implementation of the SPICE NMOS “long channel” model from [70] which is the default model in the simulator. Figure 6(b) shows the “unified short channel” model from [71] which has also been implemented. Note the figures are not on the same scale. Figure 7 shows the output waveforms from our tool at three taps on a nine stage digital ring oscillator built from CMOS inverters, with each stage having a capacitive load.

For a comparison test we chose a simple CMOS differential amplifier circuit, shown in Figure 8(a), which is evaluated using a well known commercial circuit solver, HSPICE and our MATLAB simulation environment. It is important to note that the solver needed no help finding the initial operating point, and once it was established, the simulation kernel was quite efficient.



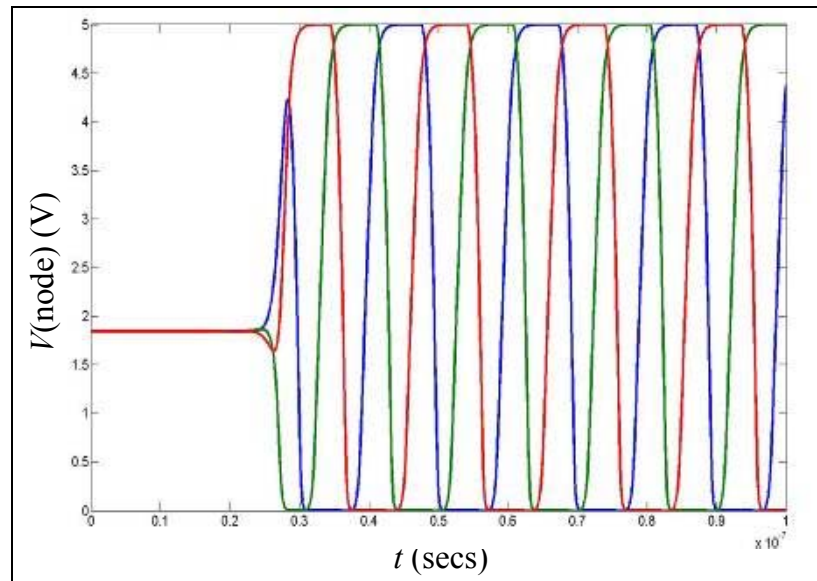
On average, the solver took three iterations to converge at each timestep, compared to an average of two iterations per timestep for HSPICE. As before both responses are very close to each other with large differences associated with the initial transient, as presented in Figure 9(a) and Figure 9(b). The different nature for the initial operating point estimation for both solvers is the most likely cause for these divergences.



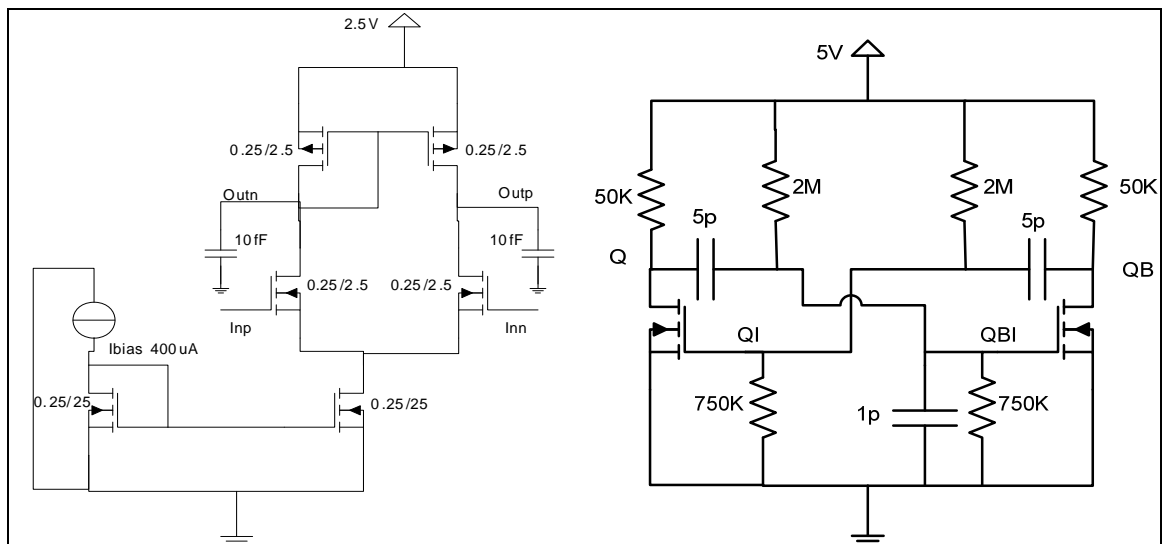
**Figure 6.**  $I_{ds}$  sweeps using (a) Long Channel [70] and (b) Short Channel [71] models (different scales)

For a second test we chose an astable multivibrator circuit, shown in Figure 8(b), which is also evaluated using HSPICE (MOS model level 1) and our MATLAB simulation environment (MOS model level 1). The HSPICE simulations used level 1 parameterized MOS models. The SPICE description was directly parsed into the MATLAB format, including the model parameters and run in the simulator. As shown in Figure 10(a) and Figure 10(b), both HSPICE and our simulator found initial conditions and simulated the circuit breaking into oscillation. However, in this case different (but both valid) initial conditions were determined by

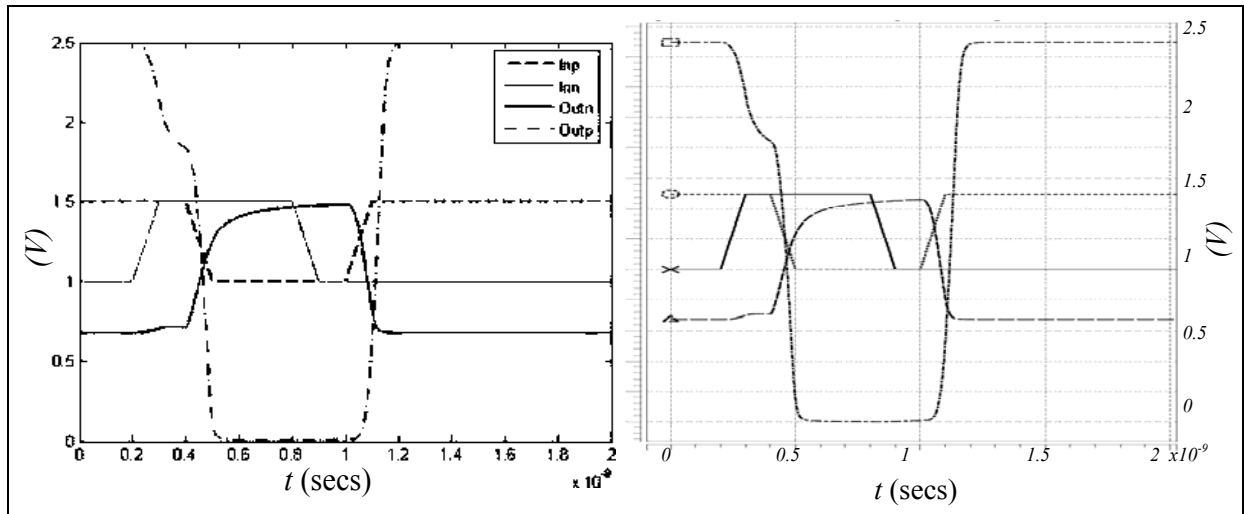
the two programs. Figure 10(a) and Figure 10(b) also show that the period of the two simulations differ by about 10%. This is probably due to the lack of a parasitic companion capacitance in our current implementation of the MOS model.



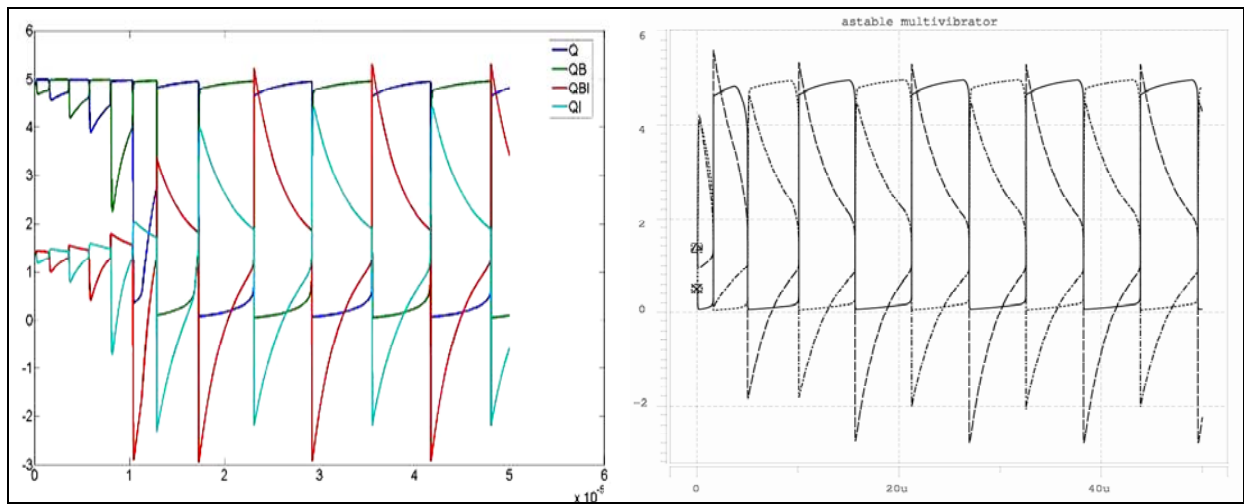
**Figure 7.** Output of 3 nodes of a 9 stage CMOS digital ring oscillator in MATLAB solver



**Figure 8.** a) Test 1, CMOS Differential Amplifier, b) Test 2, Astable Multivibrator



**Figure 9.** a) Test 1 MATLAB solver simulation, b) Corresponding HSPICE response



**Figure 10.** a) Test 2 MATLAB solver simulation, b) Corresponding HSPICE response

## 4.8 SUMMARY

In this chapter we have presented the development and operation of our MATLAB based analog solver. The resulting simulation platform shows results that are comparable in accuracy to well known circuit solvers when we use the same models for the elements under simulation. It is obvious that the slower execution time of the algorithm in the MATLAB environment is a consequence of the overhead of the modeling platform. However, it does offer comparable performance in terms of the number of iterations per evaluation as a cost measurement.

The presented MATLAB platform can be used for the investigation of both new models and new simulation techniques compatible with existing SPICE models of devices and netlists of circuits and systems. This will enable device designers to develop MATLAB models and perform circuit simulation of devices based on new circuit fabrication techniques and new material systems including nanoelectronics, molecular electronics, organic semiconductors, carbon nanotube devices, etc. This environment also serves us as the tool for the implementation and evaluation of the new methodologies proposed in this work for the reduction of very large nonlinear systems.

## **5.0    TRAJECTORY PIECEWISE-LINEAR MODEL ORDER REDUCTION METHOD**

In this chapter we describe the trajectory based piecewise-linear technique for the model order reduction of large nonlinear systems first introduced by White et al. in [3]. This methodology has been recently developed as a practical approach for the generation of compact models for these types of dynamic systems. Our interest resides in the use of this approach as a starting point in following chapters for the development of a more optimal strategy to deal with such problems. After initially describing the algorithm and the details surrounding the ensemble reduced order model that it generates, we illustrate its advantages and limitations with the help of a series of test cases.

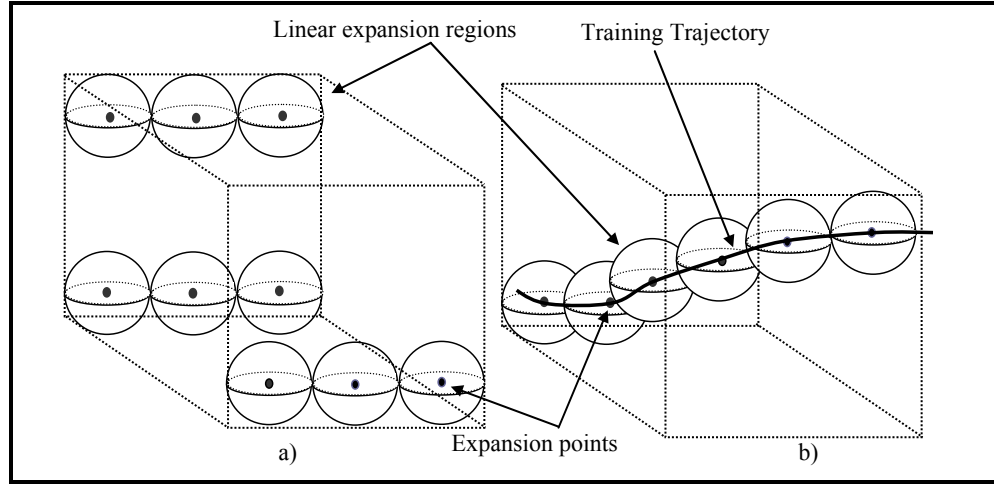
### **5.1    TRAJECTORY PIECEWISE-LINEAR METHODOLOGY**

Trajectory Piece-wise Linear Model Order Reduction (TPWL) was introduced by Rewienski and White [3][42] as an extension to the simpler strategy of reducing a large nonlinear system from a single point linear approximation (Section 2.4.1). The main limitation of a single point MOR strategy for a nonlinear system is that the accuracy of the approximation is limited to how far the evaluation of the model is from the selected point for characterization. To solve this limitation, Rewienski includes the use of multiple points in the state-space of the nonlinear system to

generate an equal number of linear approximations. With this set of linear approximations we have now extended the range of applicability of the final model.

It is not difficult to see that the simplest approach to overcome the limitation on accuracy of modeling the nonlinear function by a linear approximation at a single point is to use a multi-point strategy. However, the question to answer, if this path is chosen, is where in the domain of the nonlinear system under study we need to sample the state-space to obtain a good characterization.

The volume of a very large dimensional space requires a prohibitively large number of samples if we chose to use a homogeneous discretization strategy. It is straightforward to realize that for a given volume,  $V$ , in a space  $S \in \mathfrak{R}^N$ , the total number of samples required  $K$ , grows exponentially with the number of dimensions (i.e.,  $K \propto k^N$ ), where  $k$  is the number of samples per spatial dimension. This situation is clearly shown in Figure 11-a) for the 3D case, where to equally divide the volume of space under study we require a large number of regions. Each sub-region of space is shown as a spherical bubble that represents the volume of space where the linear model for that region is valid. This is a very costly proposition considering that for the systems in which we are interested the dimension of the space considered can be very large (e.g.,  $N \gg 10,000$ ).



**Figure 11.** Training trajectories in the TPWL reduces the required number of bubbles in the state-space

The approach used in TPWL is to consider only tracks through the state-space that the function moves through when the system is excited with typical inputs. These tracks in the state-space (as shown in Figure 11-b)), also known as training trajectories by the authors, are used in a first step of the method for the definition of the linearization point locations that are used as the center for the derived linear regions.

The authors are consequently avoiding the difficulty of dealing with the large volume of the original state-space realization by using these specific training trajectories. Under this strategy, the proposed solution is specially tailored for the volume of the state-space that is in the neighborhood of the selected training trajectory. The justification for this approach, as suggested by the authors, is that the model functionality is confined and accordingly conditioned by the input set commonly employed in the system.

Now that the original nonlinear system has been transformed into a set of linear models, we can reduce these linear approximations to a smaller state-space through the use of a suitable projection base. Finally, in order to obtain a compact model for this system, the individual models in the set need to be connected in a single representation. To merge these sets of reduced partial models, the authors use an empirical function that weights the contribution of each component. The weight assignment is dependent on the Euclidian distance ( $\|x - x_i\|_2$ ) between the current state and each state used to generate the linear models in the set. The effect of this weight function is a swift transition between sub models when the assembled model is used.

## 5.2 ALGORITHM

The strengths in the TPWL methodology are derived from two well established fields: the mature area of reduction techniques for linear systems and second, but no less important, the rich leverage of linear analysis knowledge. It offers a simple and practical avenue for the solution to the problem of compact generation of nonlinear systems. It is desirable, however, to develop a firm mathematical basis for this field as solid and well understood as in the linear field. As previously mentioned there are currently efforts to develop a theoretical foundation for nonlinear system minimization and from it a solid and consistent reduction methodology.

However, at this time, we consider that this approximation through linear snapshots offers us a good base upon which to improve and gain further understanding of the still unclear theoretical background for this field. In following chapters we discuss the limitations present in this technique and offer improvements to address these drawbacks. Through this process we not



only offer a more robust methodology but also reach a better understanding of concepts related to the field of nonlinear model order reduction.

Consequently, we now describe the TPWL method in detail. The algorithm in its different components is presented followed by a performance evaluation through selected test cases.

Given a very large nonlinear system in a state-space representation as presented in (5-1), defined in the region  $X \in \mathfrak{R}^N$ , our goal is to find a compact model defined in a state-space  $Z \in \mathfrak{R}^q$  where  $q \ll N$ .

$$\begin{aligned} E\dot{\vec{x}} &= \vec{f}(\vec{x}) + Bu(t) \\ \vec{y} &= C^T x \end{aligned} \tag{5-1}$$

Where  $\vec{x} \in \mathfrak{R}^N$  is the state-space vector,  $\vec{y} \in \mathfrak{R}^M$  is the output vector,  $u(t) \in \mathfrak{R}^S$  is the input vector,  $E \in \mathfrak{R}^{N \times N}$  is a storage matrix and,  $B \in \mathfrak{R}^{N \times S}$  and  $C \in \mathfrak{R}^{N \times M}$  are connectivity matrices for the input and output of the system respectively. And  $f(\vec{x})$  is a nonlinear function defined as  $f : \mathfrak{R}^N \rightarrow \mathfrak{R}^N$ .

Let us define a linear approximation of  $f(\vec{x})$  by regions defined at a specific location in the state-space  $x_k$ :

$$f(x) \cong f(x_k) + J_k(x - x_k), \quad \text{for } x \text{ close to } x_k \tag{5-2}$$

The expression in (5-2) corresponds to the first two terms of a Taylor series expansion of  $f(x)$  around  $x_k$  where  $J_k$  is the Jacobian of the function.

Consequently, expression (5-1) transforms to a series of sub models (i.e., linear sub-models) that accurately describe the system in the vicinity of the respective expansion points:

$$\begin{aligned}
E\dot{\vec{x}} &= f(x_1) + J_1(x - x_1) + Bu(t), & \|x - x_1\| &< T^2, \\
E\dot{\vec{x}} &= f(x_2) + J_2(x - x_2) + Bu(t), & \|x - x_2\| &< T^2, \\
\vdots & & \vdots & \\
E\dot{\vec{x}} &= f(x_k) + J_k(x - x_k) + Bu(t), & \|x - x_k\| &< T^2, \\
\vec{y} &= C^T x
\end{aligned} \tag{5-3}$$

Not having any reason to prefer one direction over another in the state-space, the Euclidian distance  $d_k = \|x - x_k\|^{1/2}$  is used to define the proximity between the current evaluation state  $x$  and the expansion point  $x_k$ .

The authors propose the use of a scalar function dependent on  $d_k$  to weigh the contribution of each of the sub-models into a final ensemble. The reader can visualize this as an activation function that turns on and off the expressions in (5-3) according to the proximity of the current evaluation to the expansion locations. This activation, however, is a smooth operation that allows the easy transition from one region to the next. This is important since this model requires evaluation using an analog solver. A non-continuous model is generally a cause for troublesome or costly evaluation in the solver (i.e., a source of convergence problems)

This weight function evaluated over the set of expansion points,  $\{x_k\}$ , corresponds to a weight vector  $w(x)$  defined as:

$$w(x) = [w(x)_1, w(x)_2, \dots, w(x)_k]^T, \quad \sum_{i=1}^k w(x)_i = 1, \tag{5-4}$$

Where in order to conserve the original system (5-1) after the ensemble, the total contribution of the weight effect is unitary.

Using (5-4) to merge the contributions in (5-3) gives us the following expression:

$$\begin{aligned}
E\dot{x} &= \sum_{i=1}^k w(x)_i (f(x_i) - J_i(x_i)) + \sum_{i=1}^k w(x)_i J_i x + Bu(t), \\
\bar{y} &= C^T x
\end{aligned} \tag{5-5}$$

Let us define  $Q$  as the vector of independent sources generated as a consequence of the linearization:

$$Q = [(f(x_1) - J_1(x_1)) \quad (f(x_2) - J_2(x_2)) \quad \cdots \quad (f(x_k) - J_k(x_k))], \tag{5-6}$$

This gives us a more compact form for (5-5):

$$\begin{aligned}
E\dot{x} &= \sum_{i=1}^k w(x)_i J_i x + Q \cdot w(x) + Bu(t), \\
\bar{y} &= C^T x
\end{aligned} \tag{5-7}$$

This expression is the linear assembly of sub-models that can now undergo a reduction process using a projection technique.

Considering that we have obtained a pair of biorthonormal projection bases  $U$  and  $V$  (e.g., through Krylov based techniques or Truncation methodology, Section (2.3.2 -2.3.3)) we can apply a suitable projection to (5-7):

$$\begin{aligned}
E_r \dot{z} &= \sum_{i=1}^k w(z)_i J_{ri} z + Q_r \cdot w(z) + B_r u(t), \\
\bar{y} &= C_r^T z
\end{aligned} \tag{5-8}$$

Where the reduced state vector is related to the original as  $x = Vz$ , and the matrices by

$$E_r = U^T E V, J_{ri} = U^T J_i V, Q_r = U^T Q, B_r = U^T B, C_r^T = C^T V,$$

In this formulation it is evident that the result, as proposed, is a group of  $k$  linear reduced models that have been developed from the expansion of selected state-space locations  $x_i$ .  $w(x)$  is the weight expression as a function of the state separation  $(z - z_i)$ .

### 5.3 WEIGHT FUNCTION SELECTION

The characteristics imposed by the authors on the nature of this function give a wide range of possibilities for its selection. The function should approximate the unit when the distance to the pivot or expansion point for the region is close to zero. Its behavior in the opposite situation (far from its point) should be close to zero. Furthermore, we want this behavior to be fast (i.e., super linear in distance). The steps chosen to generate the weight function in the original TPWL method are:

$$\begin{aligned}d_i &= \|x - x_i\|_2, \\w(x)_i &= (\exp(d_i) / \min(d_i))^{-25}, \\sum\_w &= \sum_{i=1}^k w(x)_i, \\w(x)_i &= w(x)_i / \sum\_w,\end{aligned}$$

Where an exponential function, dependent on the Euclidian distance between state and pivot, is used for the weight and a final step of normalization is applied to satisfy the need that there is no scaling of the original system.

### 5.4 FAST TRAINING APPROACH

Since the training phase of the TPWL algorithm involves the evaluation of the original large system to produce the trajectory in the state-space, it can be a very computationally costly procedure. To alleviate this cost it has been proposed to use a “fast training” approach for this methodology [3]. The fast training approach is based on the premise that we do not need an exact location in the state-space to generate a corresponding suitable expansion point in the

reduced state-space. That is, instead of evaluating the costly and large original system at every point, we use the current reduced version. The practical effect is to project the linearized model of the current region and use this compact model to move the system through the reduced state-space. Granted, the approximated model only gives us an approximated trajectory to the real one, but this approximation is in general a good selection to use for the next expansion point location. The computational cost is now reduced to the linearization of the system for each expansion point that has to be done from the original system and the smaller cost of an evaluation in the smaller dimensional space  $z$ . We can summarize the fast algorithm as:

- Step 1.*     Use projection base pair  $[U, V]$  to generate a reduced model at  $x_i \rightarrow z_i$
- Step 2.*     Evaluate linear reduced model until  $\|Vz - x_i\| < \rho$  (near the expansion point)
- Step 3.*      $x_{i+1} = Vz$  , Use current state as new expansion point, return to Step 1 if not finished

## 5.5 PERFORMANCE OF TPWL

In this section, a set of experiments have been chosen to show the accuracy and evaluation cost of the TPWL when compared to the direct evaluation of the original system and other modeling approaches.

We present two test systems selected to evaluate the performance of this nonlinear modeling reduction technique. We then show the capability of the technique to provide compact models whose behaviors closely match the original system behavior. We follow with a discussion of the computational cost of the methodology when compared to the evaluation cost of the large original counterpart.

Finally, we discuss the drawbacks of the technique which are responsible for some of the marked differences observed between the output of the compact model and the real response.

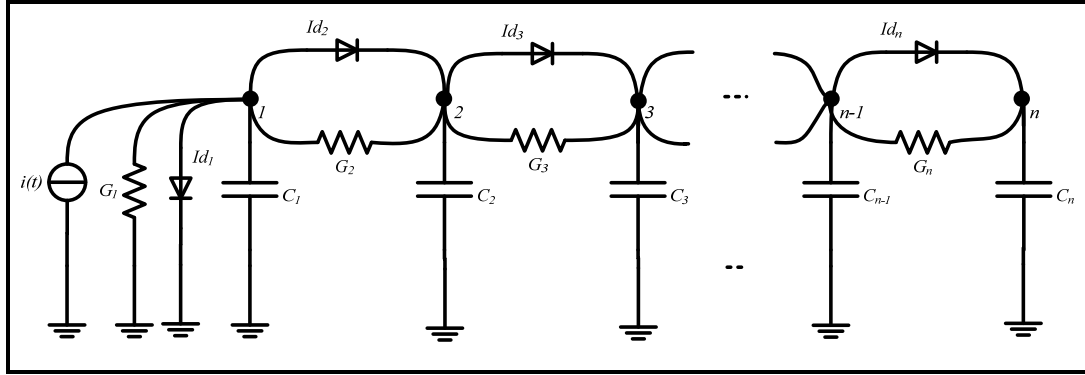
### **5.5.1 Nonlinear test systems**

We have selected two test systems to show the potential of this methodology in terms of accuracy and computational cost when used to generate compact models: A nonlinear transmission line (weakly nonlinear system), and a multistage CMOS inverter chain (highly nonlinear system). An additional aim of these tests is to illustrate any limitations that the user has to be aware of in order to reduce the chances of a poor characterization by these techniques. In the following chapters we propose strategies to eliminate or minimize these drawbacks.

### **5.5.2 A nonlinear transmission line (RC nonlinear ladder)**

We have selected as our first test example a nonlinear transmission line circuit, first proposed in [3]. The  $n$  node circuit, shown in Figure 12, is a RC ladder with nonlinearities concentrated in the elements,  $Id_k$  (a nonlinear diode). The current in these elements is defined as obeying the following expression:

$$Id_k(v) = \exp(40v) - 1,$$

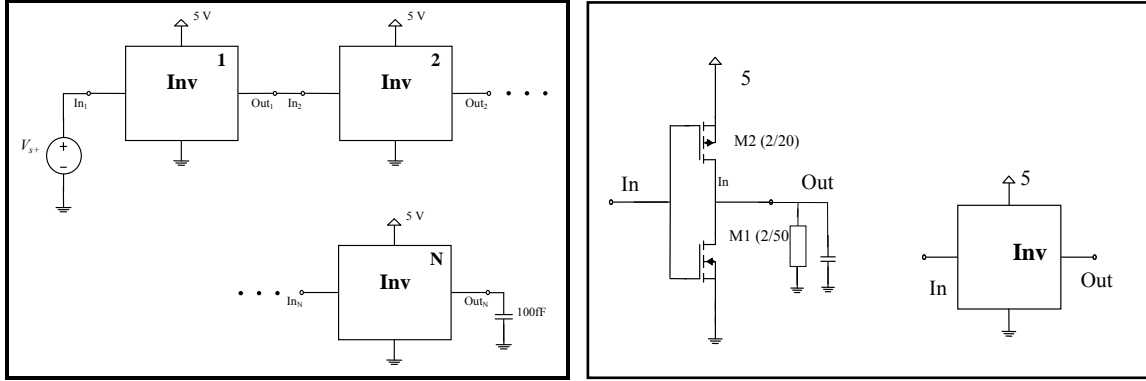


**Figure 12.** Test system 1: A nonlinear transmission line [3]

Only a single input single output (SISO) representation is considered but the results are easily extensible to the multiple input multiple output (MIMO) case. There is a single current source  $i(t)$  as the input to the system in node 1, and there is also a single selected output, the voltage, also at node 1. Without loss of generality and for simplification purposes, we use unit values for the  $G_i$  (conductance) and the  $C_i$ , (capacitance).

### 5.5.2.1 Multi-stage CMOS Inverter Chain

Our second test system is a multi-stage CMOS inverter chain shown in Figure 13. The nonlinearities in this system are more severe than in previous test bed, since the MOS devices in the circuit are described by the nonlinear MOS FET model level 1 [70]. This implementation, a long channel dominated behavior, is by no means restrictive, since any other model CMOS description could be used instead. In order to force the system to operate in the nonlinear region, we use large input signals that allow the elements to go beyond their linear regions.

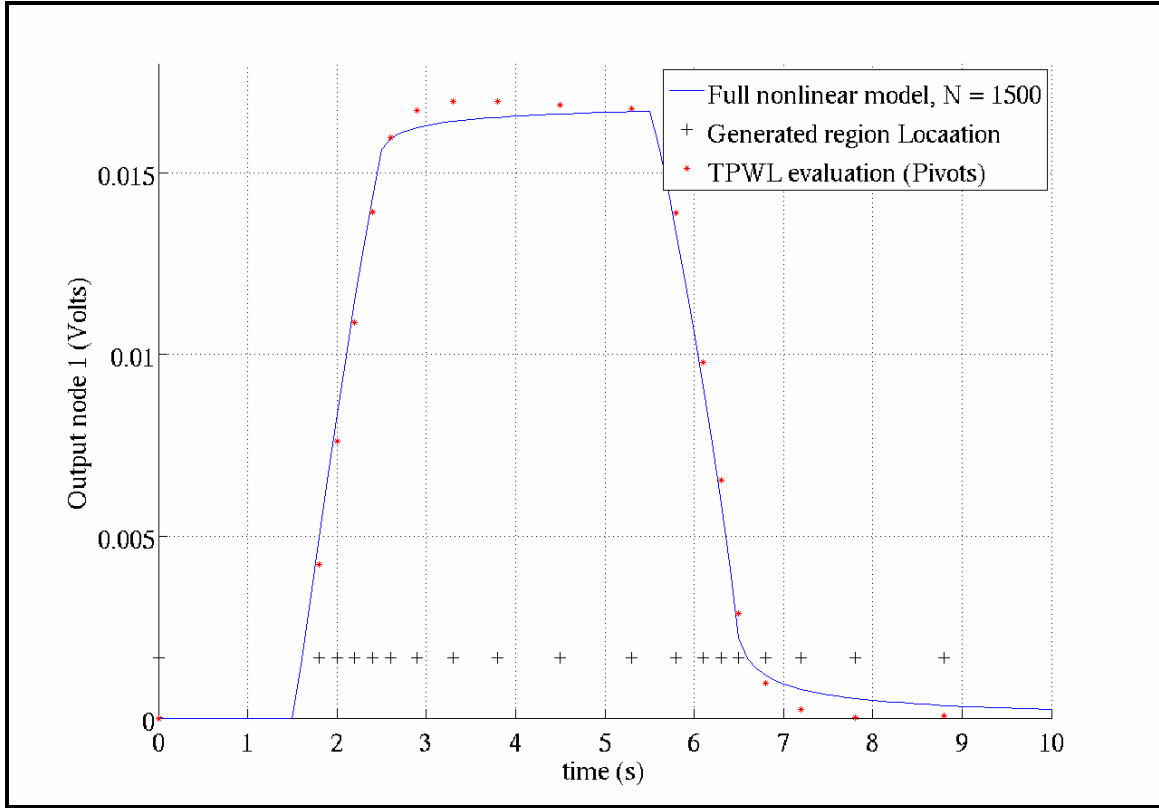


**Figure 13.** Test system 2: Multi-stage of CMOS Inverters. A simple CMOS inverter is presented in the right figure and the cascade of units in the left figure

### 5.5.3 Tests of RC Ladder

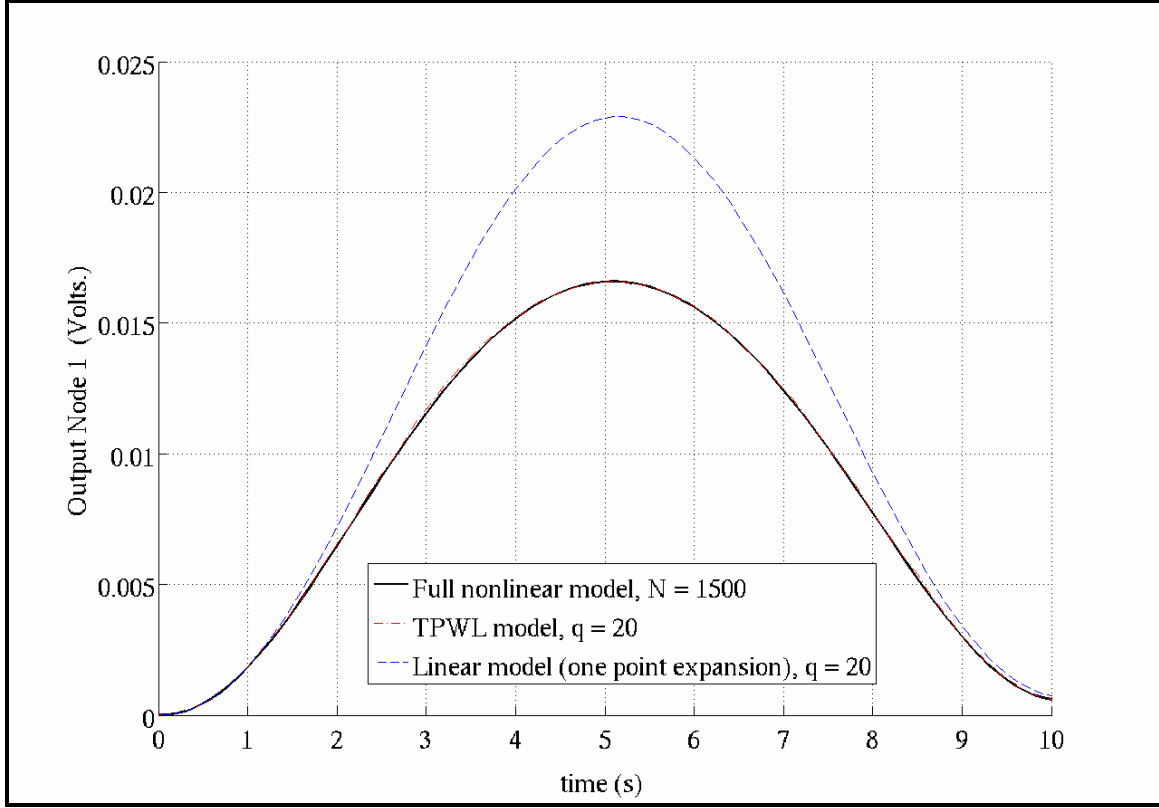
For the first model system, the training signal used to generate this TPWL model is a unit pulse in the input,  $i(t)$ , in Figure 12. In Figure 14, the response of the system to this input is presented along with the time location where the system characteristic is captured to generate a new region. These locations are the pivots or expansion points for the algorithm. A snapshot of the system is used to produce the corresponding reduced model through the projection base. To represent how good these individual pivots recreate the output of the system, the projections of the next value for the output using this single representation as linear models are also presented in the figure. We can see that those individual models produce good approximations for points in their proximity.





**Figure 14.** System Output for the training phase of the algorithm. Outputs for a full nonlinear system evaluation of RC nonlinear ladder ( $N = 1500$ ). The instants where an expansion point is generated are indicated by cross points as well as the approximation of the output using the reduced state value. The total number of pivots or expansion points used is 19 corresponding to an equal number of quasi-linear regions in the final TPWL model.

### 5.5.3.1 Model Accuracy



**Figure 15.** System outputs for a full nonlinear system evaluation of RC nonlinear ladder ( $N = 1500$ ), the corresponding linear approximation (single expansion approximation) and the TPWL model using a reduced state-space  $q=20$ . The model uses 19 quasi-linear regions. The input source is  $i(t) = 0.5(1 - \cos(2\pi t / 10))$ .

A comparison between the simulation outputs of the TPWL compact model of order 20 against the simulation from the original nonlinear ladder system of size 1500 is shown in Figure 15 for a sine wave input. The results match closely exemplifying how good a compact model TPWL can provide for certain systems. We show further in this chapter that this is not always the case. To show the improvement over a single point or linear approximation the response from this model

is also added in the figure. The single point model is obtained using a single linear approximation for the nonlinear system and reducing this representation. This model output degrades very quickly when the state of the system moves apart from that of the approximation location at  $t=0$ .

#### 5.5.4 Computational cost

In order to show the potential offered by this reduction methodology we use the nonlinear ladder test system, with sizes 100, 400, 800 and 1500 nodes, and evaluate the cost of the simulation for different model sizes. The original system is simulated using a full nonlinear analog simulation (Full nonlinear), and using the reduced model from TPWL technique (TPWL MOR)<sup>2</sup>. The time of completion of the different phases are presented in Table 2. These experiments are performed with a setting that gives us 18 regions during model generation (training).

**Table 2.** Time comparison between TPWL technique and the full nonlinear evaluation for the nonlinear RC ladder system, size 100, 400, 800, and 1500 nodes. 18 regions were used for all the cases.

System Size	Model (size)	Evaluation Time (s)	Generation Time (s)	Avg. Error (%)	RMS Error (%)	Max RMS Error
<b>100</b>		<b>65.0433</b> <b>(Full System)</b>	N/A	0	0	0
	<b>25</b>	1.69105	3.63774	0.68689	0.81872	1.75143
	<b>20</b>	1.52156	3.91695	1.25088	1.69596	7.03896
	<b>10</b>	1.52091	4.15465	2.74808	2.86992	4.26289
	<b>5</b>	1.37674	3.60255	5.96276	6.30603	8.8383

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<sup>2</sup> All the simulations were accomplished using MATLAB, in a Linux workstation, Pentium 4/2.7 GHz/4 Gbyte RAM

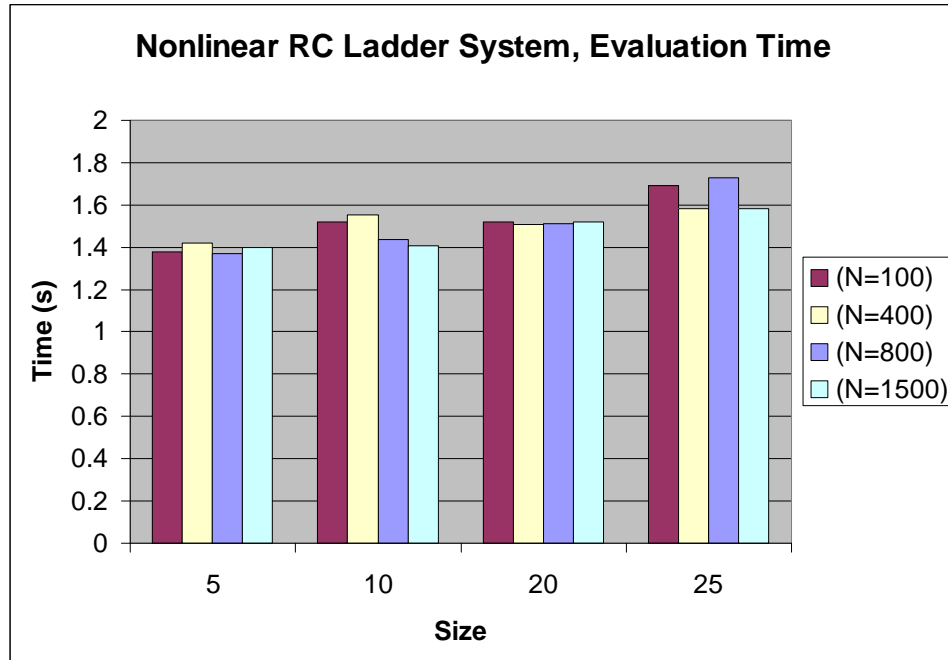
**Table 2 (continued).**

<b>400</b>		<b>1052.92 (Full System)</b>	N/A	0	0	0
	<b>25</b>	1.58455	123.086	0.67134	0.80034	1.67794
	<b>20</b>	1.50646	135.478	1.23976	1.6898	7.04189
	<b>10</b>	1.55183	135.544	2.73254	2.85311	4.18732
	<b>5</b>	1.41807	126.595	5.94856	6.29253	8.79361
<b>800</b>		<b>13302.2 (Full System)</b>	N/A	0	0	0
	<b>25</b>	1.73006	1197.68	0.67134	0.80034	1.67794
	<b>20</b>	1.5111	1176.47	1.23976	1.6898	7.04189
	<b>10</b>	1.43797	1237.48	2.73254	2.85311	4.18732
	<b>5</b>	1.36909	1212.77	5.94856	6.29253	8.79361
<b>1500</b>		<b>77850.5 (Full System)</b>	N/A	0	0	0
	<b>25</b>	1.58449	11107.6	0.67134	0.80034	1.67794
	<b>20</b>	1.51851	11151.5	1.23976	1.6898	7.04189
	<b>10</b>	1.40692	10965.6	2.73254	2.85311	4.18732
	<b>5</b>	1.39982	11283.6	5.94856	6.29253	8.79361

In Table 2, we can see how TPWL offers a considerable gain in speed when the size of the system is large. We are also including the cost associated with the generation of each model during the training phase of TPWL. We need to clarify although that the generation time indicated is the additional time over the time used for the full evaluation. We need to remember that during the training phase we are doing a full evaluation of the system in addition to the extra processing described in the training algorithm to identify new regions and generate reduced model corresponding to that location.

In order to graphically observe the difference in speed we present this data in Figure 16. For the case of a system of 100 nodes there is a gain in speed of  $\approx 30X$  while when using the 800

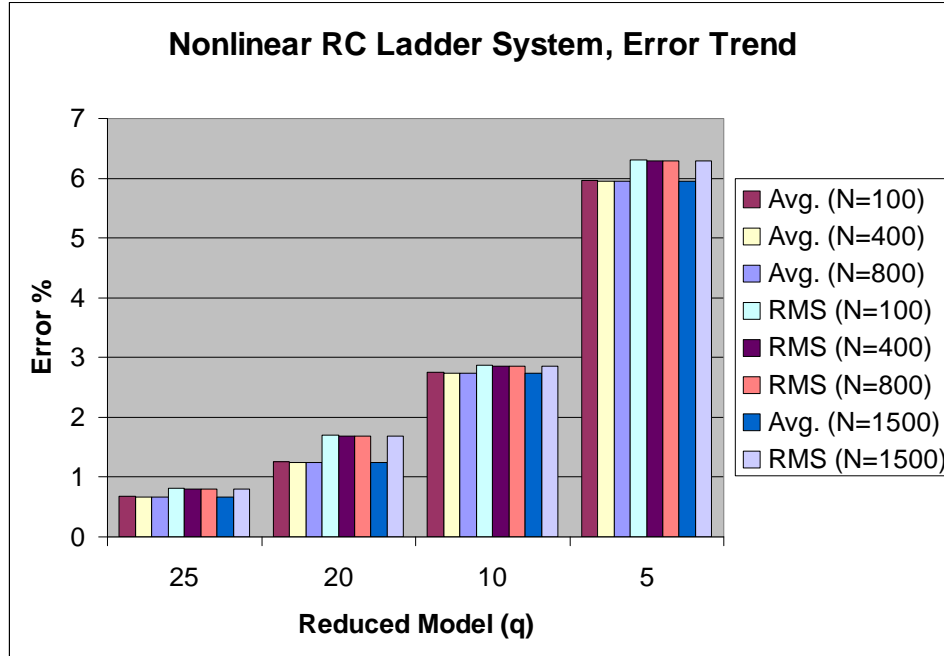
nodes system we achieved a speed up of  $\approx 7600X$  (when compared to the full system evaluation time).



**Figure 16.** Evaluation time for the TPWL modeling of the nonlinear RC ladder system. Four different model sizes are considered  $q=5, 10, 20$  and  $25$ . The number of regions is 18 for each model. Four system sizes are considered: 100, 400, 800 and 1500 nodes. Evaluation times for 100, 400 and 800 correspond to a full system evaluation are found in Table 2.

In Figure 17 we show the error trends for the generated models ( $q = 5, 10, 20, 25$ ) in the previous set of experiments when compared to a full system evaluation. We show the % average error and the % RMS error for each point. As expected for each system size ( $N=100, 400, 800$  and 1500) we obtain an error that decreases when a larger model size is chosen. However, the

error level for a model size of  $q=10$  gives a still reasonable good approximation ( $< 3\%$ ) while offering a notable reduction in size from each original size system.



**Figure 17.** Error responses for the TPWL modeling of the nonlinear RC ladder system. Four different model sizes are considered  $q=5, 10, 20$  and  $25$ . The number of regions is 18 for each model. Four system sizes are considered: 100, 400, 800 and 1500 nodes.

From these results we can establish few observations:

- As expected, the full evaluation of the system is a very costly proposition that increases super linearly with the size of the problem. The computational cost of the analog evaluation depends on the algorithm used to solve the nonlinear set of equations that describes the system. In general is accepted that the computational cost is in the order of  $O(N^p)$  where  $N$  is the size of the system to evaluate in nodes

and  $p$  is the hyper linear exponent that range in  $2 < p < 3$ , which depends on the used internal algorithm.

- The cost of the generation of the TPWL is highly dependent on the size of the problem and the number of regions requested. During the generation phase, TPWL requires to compute Euclidian distances ( $O(N^2)$ ), and whenever a region is found to extract the model ( $O(N^q)$ ), where  $N$  is the size of the full system and  $q$  the size of the reduced model. The overhead associated with this phase (in addition to the full evaluation cost) is dominated by the ( $O(N^2)$ ) and this is show in Table 2, where this overhead grows with the size of the system. The cost of the second term is not significant as can be seen by the little change between model sizes when considering a single system size.
- The cost associated with the evaluation of the reduced model is depending on two factors: a) The cost related to the analog solver used for the evaluation which is as previously mentioned on the order of  $O(q^p)$  where  $q$  is now the size of the system to consider, and  $p$  as before is in the range of  $2 < p < 3$ . b) The cost associate with the weight evaluation for the combination of the sub regions. This cost can be estimated to be on the order of  $O(q^2s)$  where  $q$  is the size of the model and  $s$  is the number of regions used in the model. Depending on the chosen values of  $q$  and  $s$  one of these two terms could dominate the evaluation time for the reduced model. In our particular set of test we can see from Table 2 a lightly increase with the size of the model and this can be explained as to be shadowed by the overhead of other (one time) operations in the algorithm.

- The memory cost for the TPWL method is also  $O(sq^2)$  where  $s$  is the number of quasi-linear models in the final TPWL ensemble and  $q$  is the size of the reduced representation. This compares favorably with the cost of storage for the original system, which is  $O(N^2)$ , where  $N$  is the original system size. If  $q$  is notably smaller than the  $N$ , which is the original requirement, then the memory demand for the compact representation is very small even for those situations where a large number of regions are used for a good characterization of the system.

In summary, the simulation time of the reduced models when compared to the cost of the full evaluation is several orders of magnitude smaller. As initially suggested, this is the main advantage of using a smaller representation for the problem under study. Even when there is a high cost, especially for the TPWL for the generation of this compact model, this is a one time cost which is progressively less significant with the successive uses of the model and for longer evaluation periods.

## 5.6 LIMITATIONS OF THE TECHNIQUE

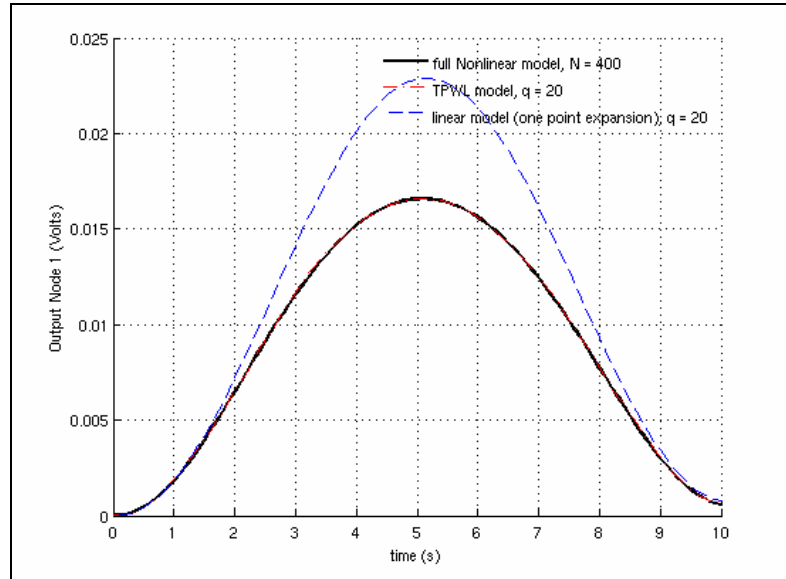
Even when proven very effective for some systems, TPWL has shown a series of limitations that make this method hard to apply for successfully obtaining compact realizations of large nonlinear systems. It has already been mentioned that the TPWL technique is highly dependent on the trajectory set used during the training stage [41][42][62] and that the error in the predicted output for the reduced model is also dependent on the starting state value for the simulation. We follow with a description of these limitations as well as others and a series of tests that show their impact in typical operation:



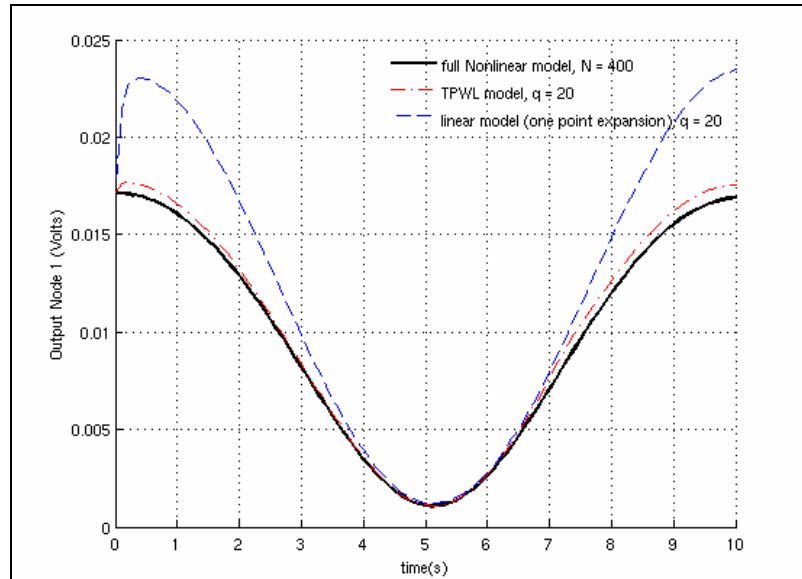
- ***Dependency on the chosen initial state:*** The initial state to use in the evaluation phase of the method has to be guaranteed to be accurately contained in the target sub-space for the reduced system. This requirement was already remarked by Rewienski in [3], when he proposed to add this initial state as an additional vector-column to the projection base to use in the reduction process. Since it forms part of the projection base, this guarantees its presence in the reduced space. However this approach has an obvious disadvantage, the required initial state has to be known beforehand to be included in the training process.

To illustrate this effect, we use TPWL to generate a reduced model of size 20 ( $q=20$ ) from the nonlinear ladder circuit of 400 nodes. The training conditions are the same as the ones used in Section 5.5.2. In Figure 18 we show the output of the reduced model and the output of the original system when the initial state matches the expansion state used to generate the projection base used for the reduction. The two responses are closely matching each other. In Figure 19, the same model is driven by a different input, where the initial state is not perfectly captured in the reduced space. A clear error is added to the response and easily identifiable in the figure, shown in more detail in Figure 20.

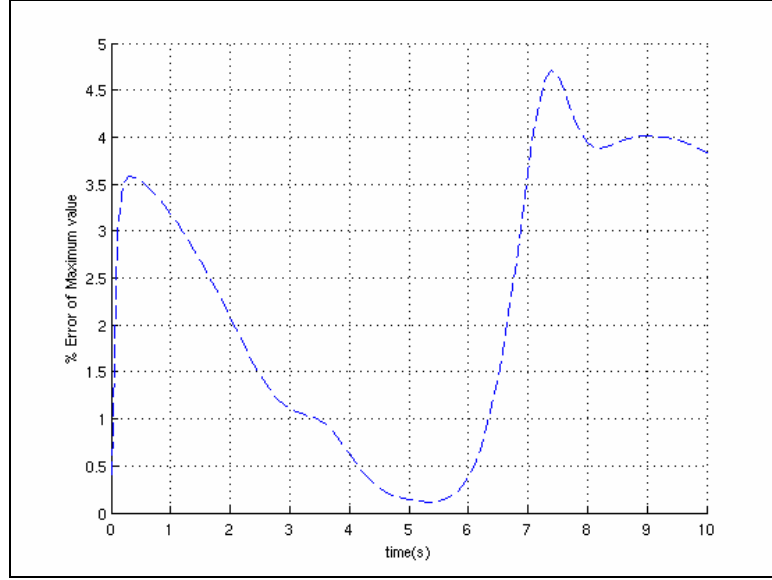
The cause of this effect is the initial error introduced in the evaluation process by the projection of the initial state into the reduced space. This error introduced in the evaluation process can cause the system to drift off the correct response. Since there is no mechanism for error recovery in the TPWL methodology, the continued behavior of the model from this point becomes unpredictable. Additionally, the projected state could not be a valid state in the reduced state-space representation. In this later case any further advance from the initial state is not possible.



**Figure 18.** If the state selected as the starting location in the evaluation phase in TPWL is completely contained in the new state-space there is not initial error introduced to the system.



**Figure 19.** Effect of selecting as a starting point a state not fully contained in the reduced sub-space during the evaluation phase of TPWL.

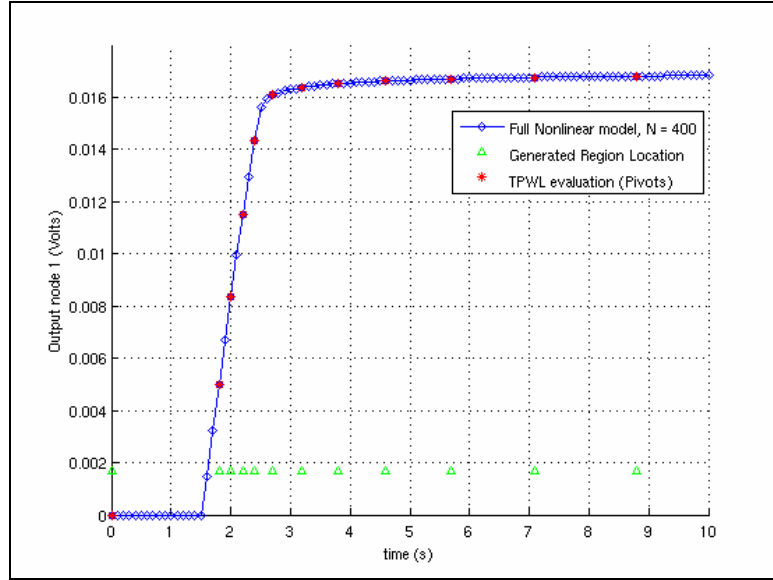


**Figure 20.** Error behavior when there is a mismatch in the starting location

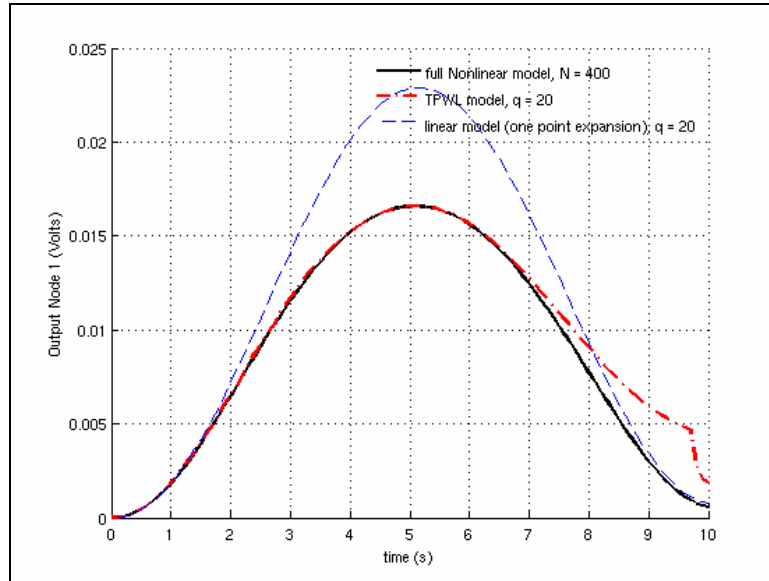
- **Dependency on the training trajectory(s):** The use of training trajectories is the mechanism in the TPWL methodology to sample the solution space in the original system. From these trajectories a data base of snapshots is built that describes the space. When the evaluation path drifts too far away from this sampled space, error is added to the generated solution.

Since the technique depends on those snapshots to accurately track the space, we require that the training cover those locations of the state-space that are of responsible for behaviors that we want to preserve in the reduced representation.

To illustrate this dependency, we show in the following test how the accuracy of the reduced model for the ladder system of 400 nodes is degraded choosing a different training signal.

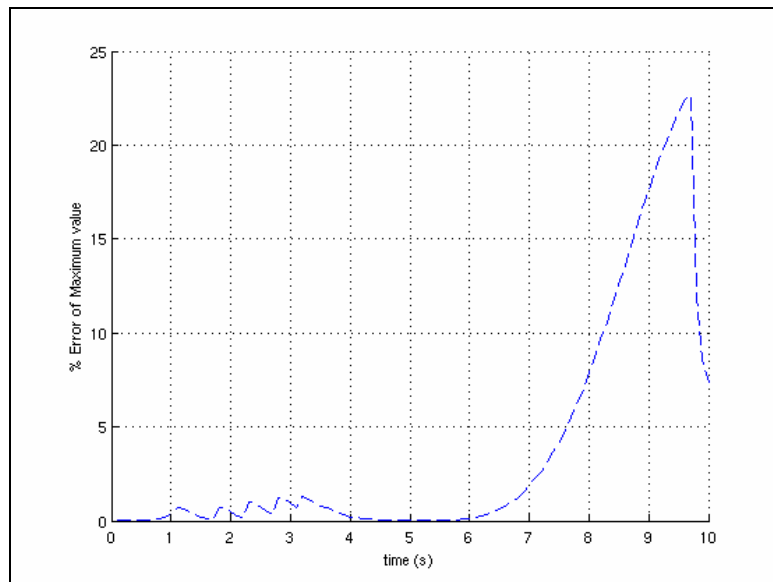


**Figure 21.** Training phase for the RC nonlinear ladder,  $N = 400$ . Training input is a unit step function.



**Figure 22.** Response of the reduced model ( $q=20$ ) for the RC ladder (400 nodes) where the effect of a poor training phase is shown. The response to a falling edge behavior of the input signal is badly captured.

If instead of the pulse input that produces the training shown in Figure 14, we choose a step function as presented in Figure 21, the generated model is now not capable of following the falling edge of the sinusoidal input, as shown in Figure 22. Since the trajectory used in the training does not cover significant points in the state region responsible for this behavior the resulting model is limited. A clear error is added to the response and easily identifiable in the figure, shown in more detail in Figure 23.

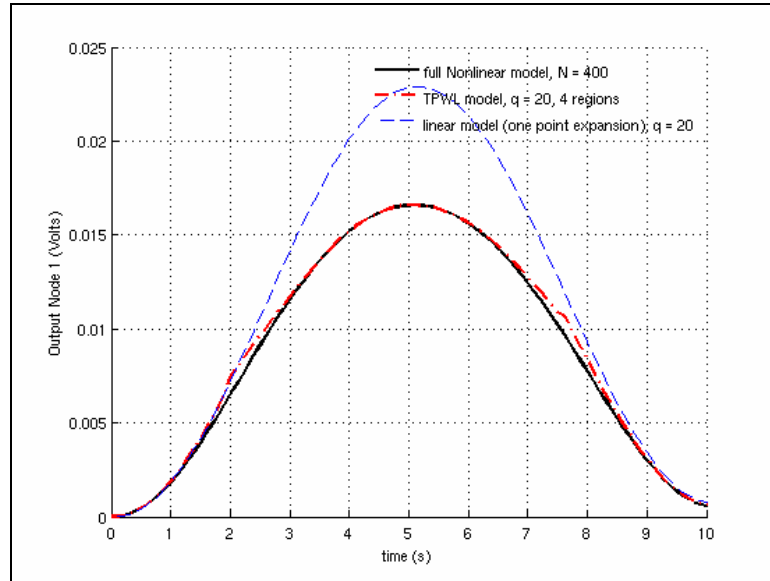


**Figure 23.** Error behavior for the reduced model ( $q=20$ ) for the RC ladder (400 nodes) where the effect of a poor training phase is shown.

- **Dependency on the number of samples (number of quasi-liner regions):** The accuracy of the method is directly dependent on how well sampled the original state-space is. The type of trajectory, as seen in the previous case, is critical to define sampling tracks in that state-space. However, the second level of sampling is the level of granularity that is chosen when

moving through a training trajectory. We can understand this as a second level in a 2 level sampling strategy, which is what is used to cover the volume of interest.

To illustrate this dependency, we increase the radius for each defined region in the previous test case. For this example we define only 4 regions instead of the 20 regions previously used. Clear differences between the desired behavior and the response of the model are shown in Figure 24 as the consequences of a coarser sampling.



**Figure 24.** Reduced model from RC nonlinear ladder, 400 nodes, generated using 4 regions

There are additional factors that affect the success of TPWL such as:

- **Dependency on the projection base used for the reduction process:** We cover this dependency in more detail in the following chapter.

- ***Dependency on the characteristics of the weight function:*** The type of function used to assemble the set of snapshots into the final model is what determines the behavior around the “pivots”, how far is the reach for each region during the evaluation phase, and what the shape of the merging of neighboring regions is.

## 5.7 SUMMARY

In this chapter we described the TPWL methodology for the model order reduction of nonlinear systems. The technique is a marked improvement over the single-point linear expansion technique proposed earlier [60] and shows good accuracy when dealing with a varied set of test systems. Simplicity and the ability to quickly generate the quasi-linear regions using the fast training algorithm are the main advantages of this work. However, we note that the technique requires, in general, a good size number of trajectories to generate a good compact model for a given region of study. Another limitation is the dependency on the proper selection of the expansion points (pivots) for the quality of the resulting model. The TPWL methodology itself does not give a procedure for the optimal selection of these points which introduces a degree of uncertainty when trying to obtain a successful reduction. Additionally, for simplicity the model uses the information from one of these pivots to generate the projection base to use for the whole reduction process. This fails to consider alternative points that, because of the nature of the state-space can be present at other points. In the following chapter we introduce modifications to this technique that allows us to improve on these two drawbacks.

## **6.0 NONLINEAR PIECEWISE MOR USING MULTI-PROJECTION BASES**

In Section 2.3.1 it was shown that a simple approach to achieve MOR of a very large nonlinear system is to reduce its linear approximation. This approximation can be obtained by considering only the linear terms of a Taylor series expansion at a chosen location of its state-space. However, the accuracy of the resulting compact model is limited to those points in the proximity of the selected expansion point. In the previous chapter we have shown one way to overcome this limitation is through the use of multiple expansion points on selected locations in the state-space of the system that are visited when the system is excited with a series of “typical” input signals. This method, TPWL [3], increase the accuracy of the generated model through the compound effect

In this chapter, we initially discuss the sources of error in the TPWL model order reduction methodology with special emphasis on the error introduced by the use of a projection base for the reduction process derived from a single expansion point. We show that the error introduced by this simplification can be much more significant than the one corresponding to the linear approximation itself.



To improve upon this limitation, we propose a methodology for incorporating in a final optimized projection base the information contained in each of the linearized models from an equal number of expansion points. Through a series of experiments, we then show the advantage of this approach versus the traditional and simple single-point-single-base version of the algorithm.

## 6.1 ERROR CONTRIBUTIONS IN SINGLE-PROJECTION BASE PWL MOR

In the piecewise linear MOR technique, which uses a projection base generated from a single state-space location, there are three sources of error between the output of the reduced model and the output of the original system under study:

Error by linearization: Because of the linear approximation at the expansion point (i.e. quasi-linear model generation) the response of the resulting model tends to deviate from the original when moving farther from the vicinity of this location. This error is the motivation behind the modification of the algorithm to include multiple expansion points and to assemble the final model from the resulting quasi-linear set.

Error by projection into the reduced state-space: As mentioned in Section 2.2.1 the reduction of dimensionality on the original system is based in the assumption that the contribution of a large number of the states can be mostly discarded without severely affecting the system output. However, because of this truncation of non-relevant states there is a small difference between the output of the reduced model and the original

system. The closeness between both outputs depends on how good the selected projection base is in isolating the relatively significant contributions from the original state-space representation.

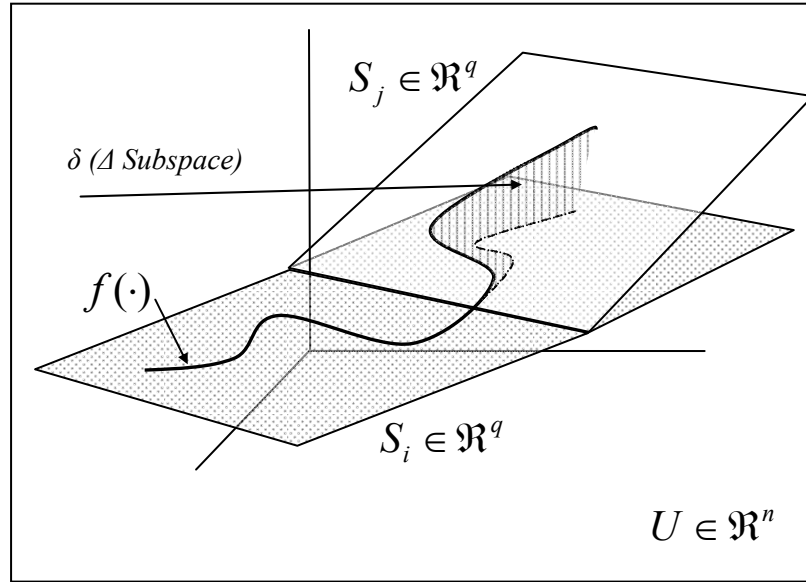
Error by using a single point to generate projection base: There is an additional and very significant source of error in a multi-point reduction strategy methodology such as TPWL, the use of a projection base derived from a single linearization point. In the next section we describe in detail this situation.

### **6.1.1 Limitation of a projection base $V$ generated from a single expansion point in its use in TPWL**

We show in this section that the assumption that the projection base derived from a single quasi-linear region (which is associated with a single expansion point  $\vec{x}_0$ ) holds for the entire state-space under study (i.e., the entire set of quasi-linear regions) is not a good option for the TPWL methodology.

Let us remember that for the linear case of model order reduction, the premise is that we can find a projection base that allows us to transform the given system into a compact representation with a much lower dimensional state-space size. The reduction process can be understood as the projection of the system from the large state-space where originally defined to a smaller subspace while preserving its most significant behavior. If this projection base can be found then the output of the resulting reduced model closely follows the output of the original system.

For the nonlinear case of model order reduction and following the TWPL technique [3], we approximate the nonlinear system by a set of quasi-linear regions to which we apply linear MOR reduction. However, contrary to the linear case, the optimal projection base derived for one region (i.e., which represents the optimal subspace to capture the system behavior in that region) is in general non optimal for the rest of the regions in the set.

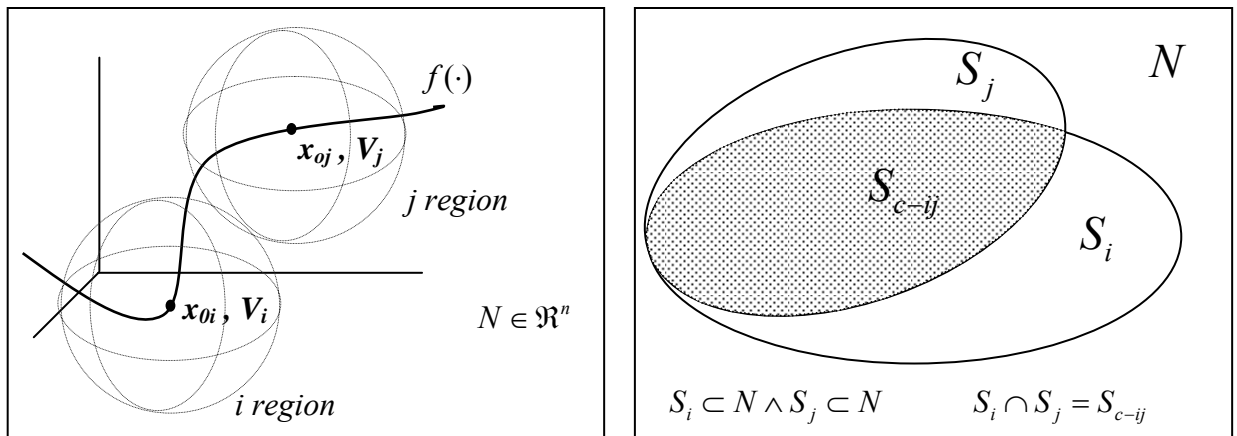


**Figure 25.** Error caused by the difference in subspace between two adjacent regions (3D interpretation)

A useful way to explain the limitation of a projection base, generated from a single expansion point for nonlinear MOR, is to consider that the discarded state-space is a null space from the point of view of the output of the system (i.e., the extra dimensions in this null subspace

do not contribute to the response of interest). However, this assumption is only valid in the neighborhood of the expansion point. In points farther from it, this discarded subspace could hold significant contributions that worsen the accuracy of the generated model.

If we use the projection base derived from the information of a single region for the reduction of neighboring quasi-linear regions, we are potentially introducing an error by insufficiently capturing the behavior of the system in those other regions. In Figure 25, we show a graphical representation of this case in a 3D perspective. Let us consider that  $S_j \in \mathfrak{R}^q$  is the optimal subspace that contains the nonlinear function  $f(\cdot) \rightarrow x \in \mathfrak{R}^n$  (described by a single trajectory in the figure). Let us also consider that we chose to use the sub-optimal subspace  $S_i \in \mathfrak{R}^q$  instead of  $S_j$  for the projection of the system. The consequence of this selection is an error by omission that is described in the figure by the orthogonal subspace  $\delta \in \mathfrak{R}^d$  containing the difference (i.e., the size  $d$  of this subspace represents the number of states that the reduction fails to capture).



**Figure 26,** a) A trajectory of the nonlinear system with two defined neighboring quasi-linear regions,  $i$  and  $j$ , b)

Graphical representation of the subspace for the two regions,  $S_i$ , and  $S_j$ , and mutual relationship.

Analytically, this error by omission is directly related to the component of the projection base that represents the omitted portion of the subspace  $S_j$  (i.e.,  $S_j - S_i \cap S_j$ ). To obtain an expression for this error let us start considering two neighboring regions in the state-space, as shown in Figure 26a). These quasi-linear regions,  $i$  and  $j$ , are defined based on the information extracted by linearization in the respective expansion points,  $x_{0i}$  and  $x_{0j}$ . The two corresponding subspaces,  $S_i$  and  $S_j$ , are related as shown in Figure 26b). Without loss of generality we consider that both subspaces intercept in a common subspace  $S_{c-ij}$ , (i.e.,  $S_{c-ij} = S_i \cap S_j$ ). Additionally, in the interest of simplicity, both subspaces are of equal dimension (i.e.,  $S_i \in \mathfrak{R}^q, S_j \in \mathfrak{R}^q$ ).

Through the use of the linear characterization information for each region (i.e.,  $\{E_i, A_i, B, C\}, \{E_j, A_j, B, C\}$ ), we derive corresponding projection bases,  $V_i \in \mathfrak{R}^{nxq}$  and  $V_j \in \mathfrak{R}^{nxq}$  (e.g., through a Krylov-subspace based algorithm), that allows us to reduce optimally the dimension of the system to fit into smaller subspaces  $S_i$  and  $S_j$ :

$$\begin{aligned} N \in \mathfrak{R}^n \xleftarrow{V_i} S_i \in \mathfrak{R}^q &\Rightarrow V_i \in \mathfrak{R}^{nxq} \\ N \in \mathfrak{R}^n \xleftarrow{V_j} S_j \in \mathfrak{R}^q &\Rightarrow V_j \in \mathfrak{R}^{nxq} \end{aligned} \quad (6-1)$$

Since by definition there is a common subspace between  $S_i$  and  $S_j$ , we represent each corresponding projection (i.e.,  $V_i$  and  $V_j$ ) by two components, a partial projection  $V_c$  corresponding to the interception subspace  $S_{c-ij}$  and a non common partial projection  $(V_{nc})_i / (V_{nc})_j$  which corresponds to the portion of the subspace non shared with the other subspace  $(S_{nc-ij} / S_{nc-ji})$ :

$$\begin{aligned}
V_j &= [V_c \quad (V_{nc})_j] = [v_{c_1} \quad v_{c_2} \quad \cdots \quad v_{c_p} \quad \vdots \quad (v_{nc_1})_j \quad (v_{nc_2})_j \quad \cdots \quad (v_{nc_r})_j] \\
V_i &= [V_c \quad (V_{nc})_i] = [v_{c_1} \quad v_{c_2} \quad \cdots \quad v_{c_p} \quad \vdots \quad (v_{nc_1})_i \quad (v_{nc_2})_i \quad \cdots \quad (v_{nc_r})_i]
\end{aligned} \tag{6-2}$$

In order to obtain an expression for the error introduced by using a sub-optimal projection base  $V_i$  for the region  $j$  (i.e., instead of the optimal  $V_j$ ), we initially present the linear model for region  $j$  using the optimal projection  $V_j$  as the intended target:

$$\begin{aligned}
E_j \dot{x} &= A_j x + B_j u(t) & \xrightarrow{V_j} & E_r \dot{z} = A_r z + B_r u(t) \\
y &= C^T x & & y \cong C_r^T z
\end{aligned} \tag{6-3}$$

$$\begin{aligned}
&\begin{bmatrix} U_c^T \\ (U_{nc})_j^T \end{bmatrix} \left( \begin{bmatrix} E_j V_c & E_j (V_{nc})_j \end{bmatrix} \begin{bmatrix} \dot{z}_c \\ (\dot{z}_{nc})_j \end{bmatrix} = \begin{bmatrix} A_j V_c & A_j (V_{nc})_j \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_j \end{bmatrix} + B_j u(t) \right) \\
y &= \begin{bmatrix} C^T V_c & C^T (V_{nc})_j \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_j \end{bmatrix}
\end{aligned} \tag{6-4}$$

Where  $x = \begin{bmatrix} V_c & (V_{nc})_j \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_j \end{bmatrix}$  and the left side projection used is  $U = [U_c \quad U_{nc}]$ , which

reduces the system representation to a linearly independent number of equations (e.g.,  $U = V_j$ ).

If instead we use the sub-optimal base  $V_i$  for the reduction the resulting compact representation is given by:

$$\begin{aligned}
&\begin{bmatrix} U_c^T \\ (U_{nc})_i^T \end{bmatrix} \left( \begin{bmatrix} E_j V_c & E_j (V_{nc})_i \end{bmatrix} \begin{bmatrix} \dot{z}_c \\ (\dot{z}_{nc})_i \end{bmatrix} = \begin{bmatrix} A_j V_c & A_j (V_{nc})_i \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_i \end{bmatrix} + B_j u(t) \right) \\
y^* &= \begin{bmatrix} C^T V_c & C^T (V_{nc})_i \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_i \end{bmatrix}
\end{aligned} \tag{6-5}$$

Because of our initial assumption we can conclude that the projection of the system through  $(V_{nc})_i$  is practically null since this represents a subspace that by definition is outside of  $S_j$  (i.e., subspace with significant information of the system). Consequently, the sub-optimal projection of region  $j$  becomes:

$$\begin{aligned}
& \begin{bmatrix} U_c^T \\ (U_{nc})_i^T \end{bmatrix} \begin{bmatrix} E_j V_c & 0 \end{bmatrix} \begin{bmatrix} \dot{z}_c \\ (\dot{z}_{nc})_i \end{bmatrix} = \begin{bmatrix} A_j V_c & 0 \end{bmatrix} \begin{bmatrix} z_c \\ (z_{nc})_i \end{bmatrix} + B_j u(t) \\
& E_j (V_{nc})_i \cong [0], \quad A_j (V_{nc})_i \cong [0] \rightarrow (z_{nc})_i = [0] \\
& y^* \cong C^T V_c z_c \leftarrow (z_{nc})_i \cong [0]
\end{aligned} \tag{6-6}$$

When comparing the model in (6-6) with the optimal target in (6-4) we can reduce the analytical expression for the discarded components that corresponds to the incurred error given by the information lost in the neglected subspace associated to  $V_{ncj}$  :

$$\begin{aligned}
& U^T (E_j V_c \dot{z}_c \cong A_j V_c z_c + B_j u(t)) + \varepsilon_z \\
& y \cong y^* + \varepsilon_y
\end{aligned} \tag{6-7}$$

As  $\varepsilon_z$  which corresponds to the error associated with the ignored states, and  $\varepsilon_y$  is the additional error in the output of the system.

$$\begin{aligned}
& \varepsilon_z = -U^T (E_j V_{ncj} \dot{z}_{ncj} - A_j V_{ncj} z_{ncj}) \\
& \varepsilon_y = C^T V_{ncj} z_{ncj}
\end{aligned} \tag{6-8}$$

There are two fundamental problems with the resulting compact model (6-6) and in general with any one resulting from regions that undergo a suboptimal projection:

- As mentioned above, the space-states corresponding to  $V_{nci}$  are not significant to the solution, consequently their projection in this equation representation is almost null (i.e., practically neglectable when compared to the other components). This may create problems in the evaluation of the system for some analog solvers (i.e., the characteristic representation of the system becomes close to singular).
- More importantly, the rejected terms, corresponding to the projection into the missing subspace  $V_{ncj}$ , have potentially significant contributions to the solution and this could be responsible for a large error in the resulting compact model.

It is important to mention that this problem is only a mayor issue for highly nonlinear behavioral systems. In the case of a weakly nonlinear system (i.e., a representation where the resulting quasi-linear regions are spatially contained in an unique subspace) then it is possible to use the projection base generated from any expansion points in the volume under study (i.e., essentially the same projection base) for the reduction process of the whole set of regions without any appreciable lost of accuracy in the resulting compact model (i.e., the set of quasi-linear regions are optimally confined in a single subspace inside of the volume of interest).

If we modify this methodology to generate a single projection base from the information of the whole set of quasi-linear regions instead of just one particular region in the volume of study, we believe that we can achieve a more accurate compact realization. Additionally, this modification could potentially provide the optimal size for the reduced model that captures any significant behavior from the original nonlinear system.

## **6.2 MULTI-PROJECTION BASE ALTERNATIVES FOR PWL MOR**

In previous chapters the reduction process has been carried out using a single projection base over the set of quasi-linear regions. This projection base is derived using the information from one of the quasi-linear representations of the system. However, as mentioned previously this consideration is a cause of error in the final compact representation if there are significant differences between the derived projection bases from each individual quasi-linear region in the set.

A better alternative is to use projection bases obtained for each individual region for the reduction treatment of each region's model. This strategy best captures the behavior of the



system in each region. However, there are two major problems when trying to combine the resulting partial models into a single final combined model:

- There is not a guarantee of continuity for the model when crossing regions. Since each projection base establishes a specific state-space definition for that region, each region state-space is in general not the same. Even for regions belonging to the same subspace, the associated projection bases can differ and consequently the state definition. This is because there are an infinite number of projection bases to describe the same subspace.
- The concept of Euclidian distance would be meaningless when operating in different subspaces, and consequently this would render the use of a weighting function for the final assemble based in this parameter ineffective.

Consequently, it is desirable to use a single projection base for the whole set of regions (eliminating continuity problems) that incorporates the system information gathered from the set of quasi-linear regions. In the following section we provide a technique to merge these set of projection bases into a single common base that can be used for the whole state-space volume of the problem considered.

### **6.2.1 Extended projection base Algorithm**

This method generates a projection base that defines a subspace  $S \in \mathfrak{R}^q$  that contains each region state-space in the final assembled model. The column-vectors in this projection base  $S$  represent each and every significant state in the resulting piecewise assembled model.

When evaluating a new region to be included in the final assembled model, the subspace defined by its projection base is checked against the current subspace (defined by the current

projection base  $V_{res}$ ). Any part of this subspace that it is not contained in the current subspace represents a non common subspace that needs to be accounted for. The current projection base is then updated with the addition of a suitable set of column vectors that expand this state-space subset.

Given two regions  $R_i$  and  $R_j$  of the state-space  $N \in \mathfrak{R}^n$  where the nonlinear system under analysis can be described by the following corresponding linear approximations:

$$E_i \dot{x} = A_i x + B_i u(t), \quad E_j \dot{x} = A_j x + B_j u(t) \quad (6-9)$$

Let us establish the existence of respective projection bases  $V \in \mathfrak{R}^{n \times q}$  and  $U \in \mathfrak{R}^{n \times r}$  that allows us to reduce these quasi-linear models in more compact representations that are contained in corresponding smaller subspaces  $S \in \mathfrak{R}^q$  and  $W \in \mathfrak{R}^r$  (i.e.,  $q \wedge r < n$ ), where  $q < r$ .

Two cases are possible when trying to establish a single projection base suitable for both regions:

- a.  $W$  is a subspace of  $S$  (i.e.,  $W$  is contained in  $S$ ,  $W \subset S$ ).
- b.  $W$  is not a subspace of  $S$  (i.e.,  $W$  is not contained or fully contained in  $S$ ,  $W \not\subset S$ ).

We show in the following development the procedure to generate a common projection base for case b) which is clearly the general case.

Let us examine now the general case represented in Figure 26b). In the more general situation the optimal subspaces (i.e., those that contain the entire behavior of the system in the region) corresponding to two neighboring regions could share a common subspace. The final projection base that characterizes the optimal subspace for both regions is consequently the one that corresponds to the combined subspace of both regions. The only information we have from these subspaces is the one contained in their respective projection bases  $V_i \in \mathfrak{R}^{n \times q}$  and  $V_j \in \mathfrak{R}^{n \times s}$ .

At this point it is necessary to remember that there exist an infinite number of orthogonal projection bases related to the same single subspace. Any orthonormal linear transformation of a projection base generates a valid projection base for the subspace under study. The first step in the consolidation of projection bases is to find the communality between two given projection bases and doing so define the non-common subspaces in the association.

To accomplish this, it is only necessary to use an orthogonalization algorithm to find the non contained orthogonal column vectors between both projection bases. Let us describe a simple algorithm to achieve this based on the Gram-Schmidt orthogonalization technique [72][A-2].

Given two projection bases  $V_i$  and  $V_j$ :

$$\begin{aligned} V_i &= \begin{bmatrix} v_{i_1} & v_{i_2} & \cdots & v_{i_q} \end{bmatrix} & V_i &\in \mathfrak{R}^{nxq} \\ V_j &= \begin{bmatrix} v_{j_1} & v_{j_2} & \cdots & v_{j_s} \end{bmatrix} & V_j &\in \mathfrak{R}^{nxs} \end{aligned} \quad (6-10)$$

Where  $V_i$  represents the larger subspace (i.e.,  $q > s$ )

In this algorithm, each of the orthogonal column-vectors  $v_{j_k}$  representing a state in the subspace given by  $V_j$  is decomposed into the state-space defined by  $V_i$ . The residual of this operation represents the subspace not contained in  $S_i$ . This reminder is normalized to define the column vectors for the not shared subspace.

**Algorithm:**

```

1. Initialize:  $V_{\text{exp}} = V_i, n = q$ 

2. Gram-Schmidt reduction over  $V_j$  from each vector in  $V_{\text{exp}}$ 
   ▪ for  $k = 1 : s$ 
   ▪  $tv_{\text{exp}_{n+1}} = v_{jk}$ 
   ▪ for  $z = 1 : n$ 
   ▪  $tv_{\text{exp}_{n+1}} = tv_{\text{exp}_{n+1}} - (v_{j_k} \cdot v_{\text{exp}_z})v_{\text{exp}_z}$ 
   ▪ // Normalize residue if over tolerance (TOL)
   ▪ if  $\|tv_{\text{exp}_{n+1}}\| > \text{TOL}$ 
   ▪  $v_{\text{exp}_{n+1}} = tv_{\text{exp}_{n+1}} / \|tv_{\text{exp}_{n+1}}\|, n = n + 1$ 
   ▪ end
   ▪ end
   ▪ end

```

The output of this algorithm is the desired projection base  $V_{\text{exp}}$ , which corresponds to the optimal subspace for the combined region models:

$$V_{\text{exp}} = [V_i \quad V_{nc}] = [v_{i_1} \quad v_{i_2} \quad \cdots \quad v_{i_q} \quad \vdots \quad v_{nc_1} \quad v_{nc_2} \quad \cdots \quad v_{nc_r}] \quad V_{\text{exp}} \in \mathfrak{R}^{n \times (q+r)} \quad (6-11)$$

Where  $V_{nc} \in \mathfrak{R}^{n \times r}$  represents the additional subspace that was not contained in  $S_i$ .

This procedure is repeated over the whole set of projection bases from quasi-linear regions to generate an optimal projection base from the whole set of projection bases. Clearly the algorithm is additive with a result that is a projection base that corresponds to the union of the whole set of subspaces.

The result of this aggregative process is a final projection base that is suitable for the entire evaluated region. However, this aggregated base could potentially grow in size to the maximum size allowed  $N$  (size of the system). In order to bring back the base to a practical size

we need to identify which part of it is more relevant for the approximation. We follow the suggested approach by Tiwary and Rutenbar [43] of using an SVD decomposition and truncation of the final base to the size that the designer requires. The truncation, if too severe, produces the undesired effect of decreasing the accuracy of the final model.

### 6.3 TESTS

In this subsection we introduce two test systems where the TPWL methodology is applied to show the error introduced by the use of a suboptimal projection base.

For the first test we choose a highly nonlinear system, a cascade of CMOS Inverters, 41 stages (Figure 13). This test involves a system where the quasi-linear regions are contained in different subspaces and consequently a global base is more suitable. For this system we show that a multi-base approach offers the best performance in terms of accuracy vs. size of the reduced system.

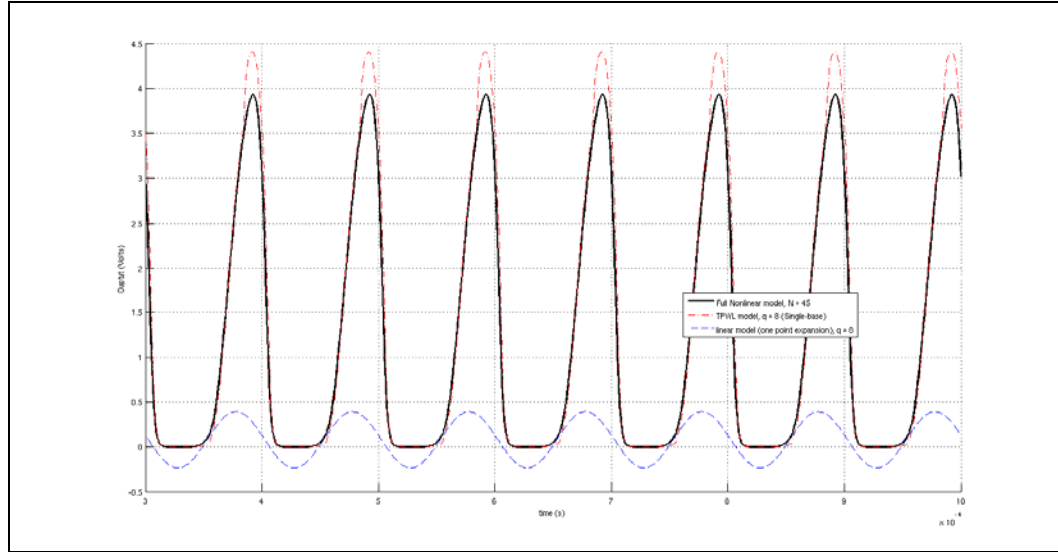
For the second test we choose a weakly nonlinear system, the nonlinear ladder of size 400 nodes. This test involves a system where the quasi-linear regions are now mostly contained in a single subspace. For this type of system we expect that the algorithm does not expand the initial base since this is suitable for the entire interval.

In both examples we show the output of a representative model compared to the full system evaluation. Additionally, a sweep over the range of the target size ( $q$ ) for the model is performed to show the accuracy of the model (several error metrics are provided).

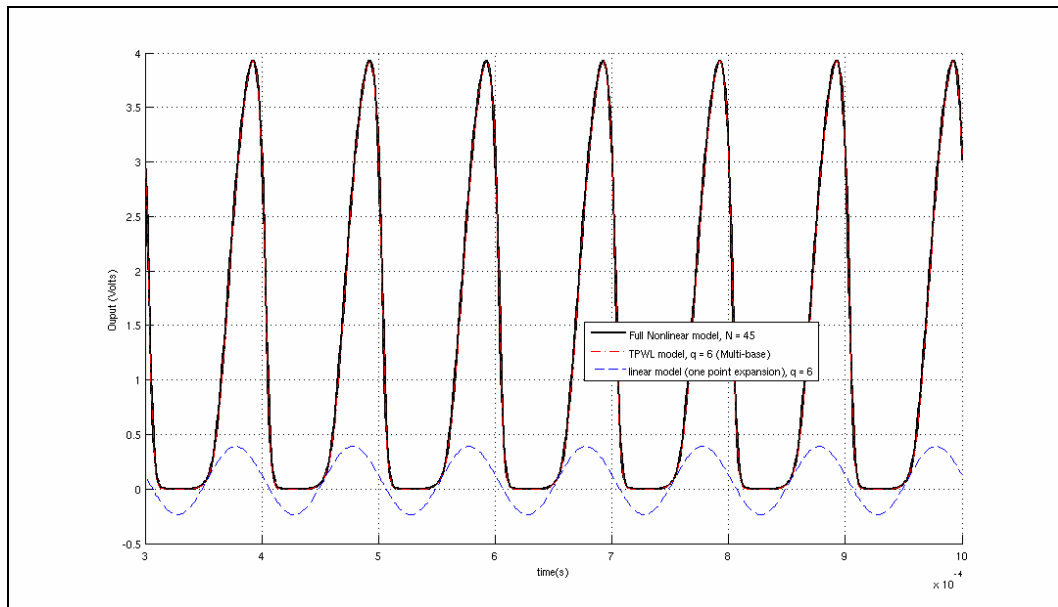
### 6.3.1.1 Performance of Multi-Projection base on highly non-linear system

In order to show the improvement on the accuracy of the generated model when using a multi-projection base strategy, we compare the model generated using a single base and the model generated using the multi-base approach over the CMOS inverter chain test case. This test case is composed of 41 stages of CMOS inverters in a cascade configuration (Figure 13). The total size of the system is 44 nodes and for illustrative purpose in Figure 27 we present a generated model of size  $q=8$  using a single projection base strategy at the first expansion point versus a similar response, shown in Figure 28, of a model of size  $q=6$  generated using a multi-base approach that combines the bases on the 60 expansion points used in this test. The training and evaluation phases are conducted after the system is in steady state, further from the setup time or delay introduced by the signal propagation path in the chain.

When comparing the response of both models against the full system response, we can see that the multi-base model gives us a better matching of the output of the system specifically in the high level response. The single base-model is not able to be a good match in all cases during this evaluation. We should emphasize that the conditions for both situations are identical with the only difference being the projection base generated as the compounded effect of single projections at each expansion location.



**Figure 27.** CMOS Inverter Chain, 41 Stages, 44 nodes. Model of size  $q=8$ , generated using a Single base modeling approach for TPWL.



**Figure 28.** CMOS Inverter Chain, 41 Stages, 44 nodes. Model of size  $q=6$ , generated using Multi-base modeling approach for TPWL.

We should also clarify that for the multi-base case there are two parameters to specify that contribute to the desired size of the final model. The first parameter is the intended size for each projection base generated when the training algorithm evaluates a possible new sub-region. Since the training algorithm is now building a final base through aggregation by the orthogonalization algorithm of any non-contained column vector in each new projection base found, the final size of the combined base could be large. Consequently, the second parameter needed is the desired size for the projection base from this aggregated base. As previously mentioned single value decomposition is applied to the combined base and a truncation base can be derived with the first  $k$  most significant single values.

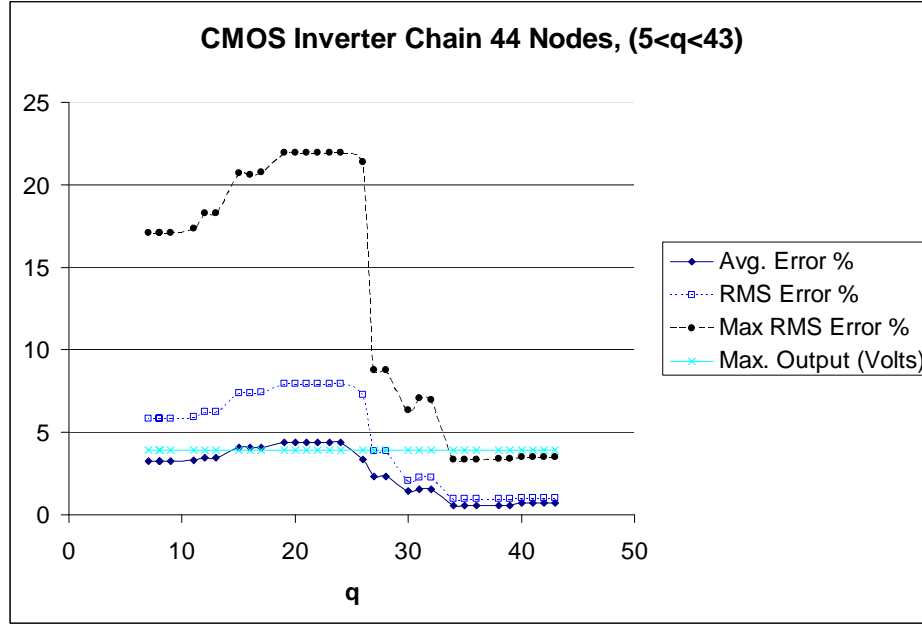
For this experiment it was found that requesting to match the first 5 moments on the individual projection base through the block projection base algorithm was enough to provide a good matching at each expansion point. Finally, the aggregated base size was large enough that we can request different sizes from it. For the result shown in Figure 28 a size 6 was chosen.

The next analysis is to show not a single case for this experiment but to sweep the possible range of sizes on the generated model and compare their accuracy using both approaches. Figure 29 and Figure 30 show the performance of the resulting model for both methodologies when we do a sweep over the target size ( $q$ ) for the model. In these tests the average error %, the root mean square % error (RMS) and the maximum RMS value are provided. Each percentage is computed in relation to the maximum output value that is also shown in the graphs.

It is interesting to note that in order to achieve a low RMS error value ( $< 5\%$ ) using a single projection base we are forced to consider a target model of size  $q \geq 26$ . On the other hand



the multi-base approach allows one to obtain good approximation in the output for low values of  $q$ . Almost each size of  $q \geq 5$  provide a RMS error value lower than 1%.

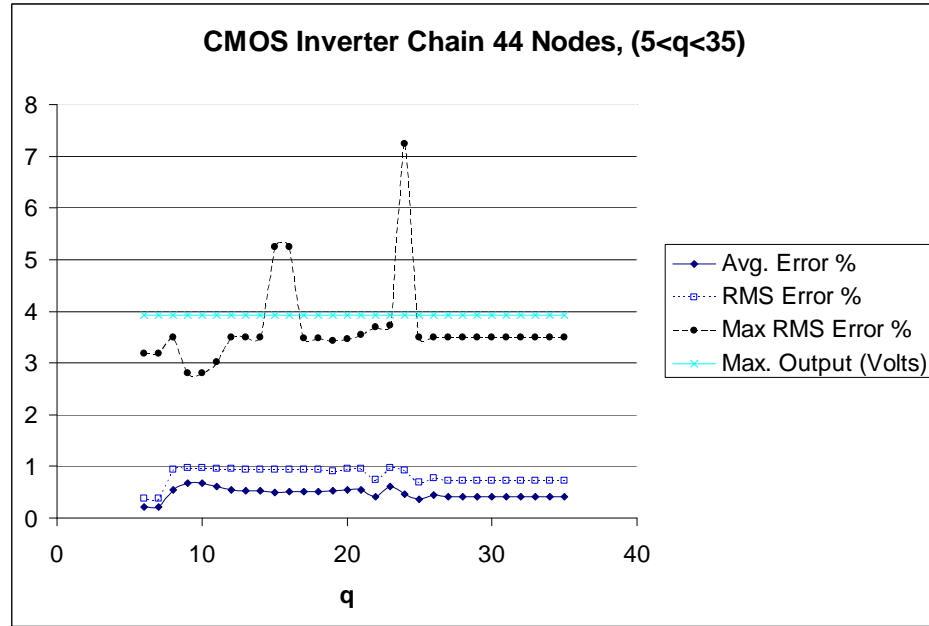


**Figure 29.** TPWL Single projection base: Error vs. size ( $q$ ) (The error values at  $q=3$  were over 25% so this point is dropped for better visualization).

Additionally, there is no guarantee that the single expansion point approach can always generate a projection base that can achieve an acceptable level of error in the target model, since the system information at that location could be incapable of generating a projection base that is applicable to the whole range of the state-space that is used. For highly nonlinear systems the need for a multi-projection base approach is not only an improvement but a requirement to fully capture the overall system behavior.

We should also mention the behavior of the error average shown in Figure 30. From the figure the best model is achieved with a size  $q=6-7$ , and further from this point the error tends to

be somehow larger ( $\approx 0.5$  % RMS compared to the lower 0.21 % RMS in  $q=6-7$ ). The reason for this according to what we have gathered through this pool of experiments is that the additional state-space spanned by the increase on base size does not contribute to any additional information useful for this simulation. Numerically this translates into an over-dimensional system to solve that has a tendency to accumulate numerical errors. Consequently, the system output becomes noisier and the computation time is needlessly increased.

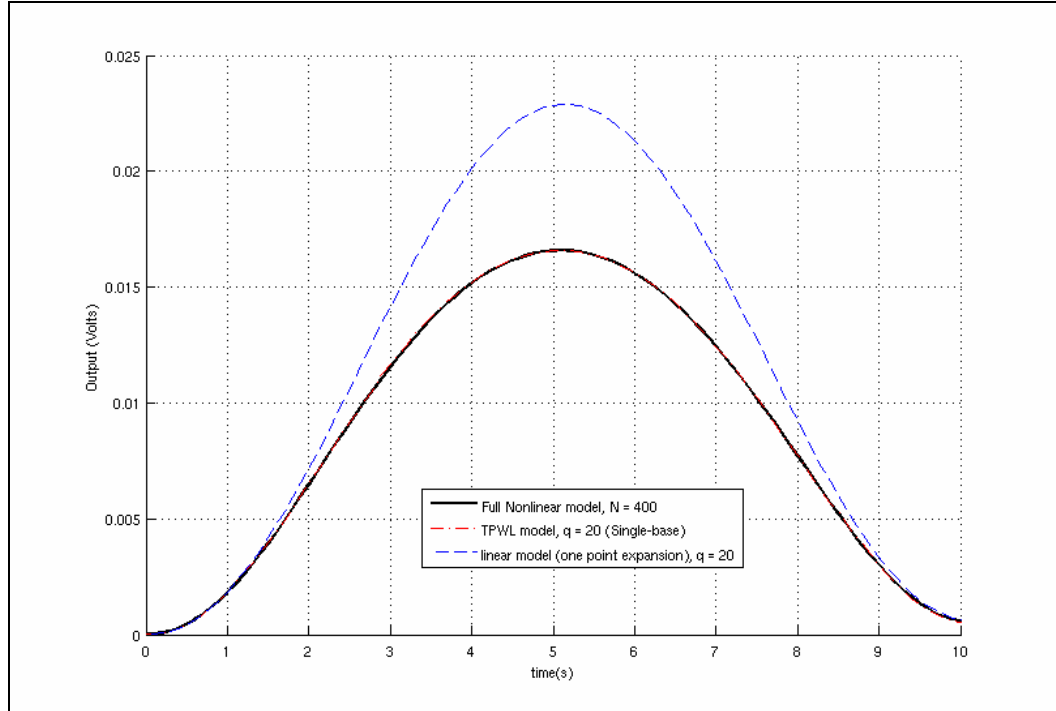


**Figure 30.** TPWL Multi-projection base: Error vs. size ( $q$ ) (The error values at  $q \leq 5$  were over 9% so these points are dropped for better visualization).

### 6.3.1.2 Performance of Multi-Projection base on weakly non-linear system

In this section we want to show the behavior of the multi-projection base approach when dealing with a weakly non-linear system. For this experiment we have chosen the non-linear ladder system with a size of  $N = 400$  nodes. In Figure 31 we show the good matching of a

resulting model of size  $q = 20$  when compared to the full system evaluation when using a single projection base for the generation. Figure 32 shows the error trend when the model size is sweep from  $q = 1$  to 35 under the same projection approach. The error tendency is monotonic and decreasing.

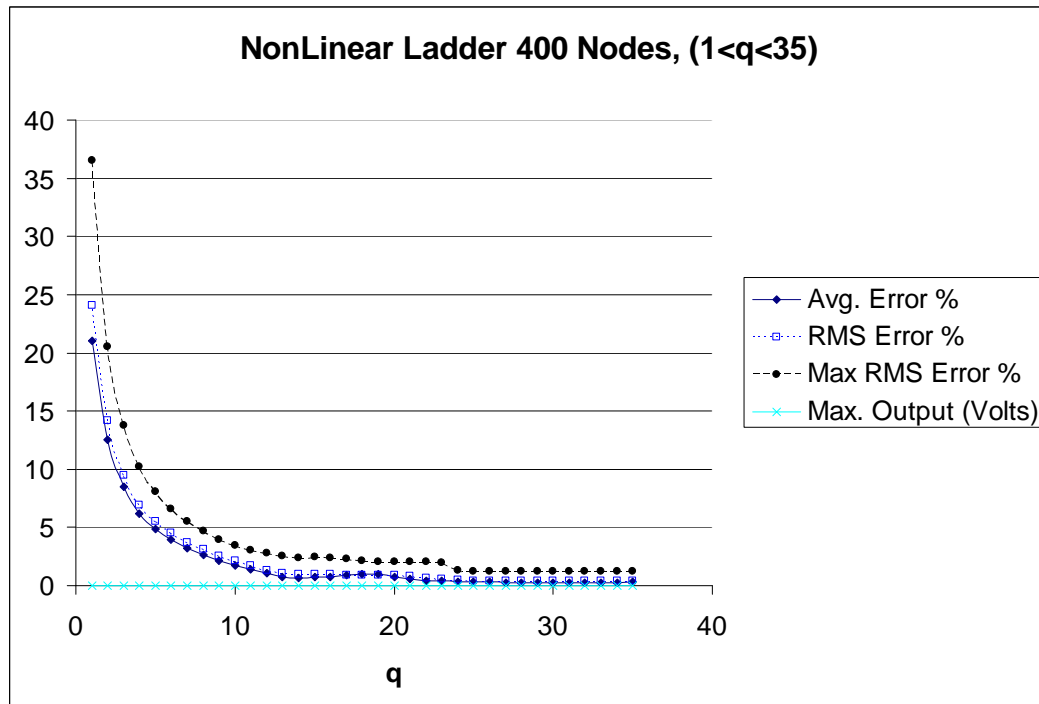


**Figure 31.** Nonlinear ladder,  $N = 400$  nodes. Model of size  $q=20$ , generated using Single-base modeling approach for TPWL.

When the same system is generated using a multi-projection base strategy the results are unchanged. There is in each case only a single base obtained which makes the technique result identical to the single case. The reason for this behavior can be understood when we look at the structure of the system under test. The chosen system is homogeneous; the system is identical in each section of the ladder. The transfer matrix and in general the state-space description is

homogeneous as well. The block Arnoldi is reduced to operate as a single Arnoldi projection algorithm since there is only a single source in the system and its result is the same in each expansion point. There is not advantage in using small size bases in each expansion location to aggregate to a final larger base since all of these individual bases are the same.

Consequently, there is not added value to the model for weakly nonlinear systems when using a multi-projection base strategy, as theoretically is expected since the problem is mostly contained in a single subspace, and there is an extra computational cost added to the training phase nevertheless.



**Figure 32.** TPWL Single-projection base: Error vs. size ( $q$ )

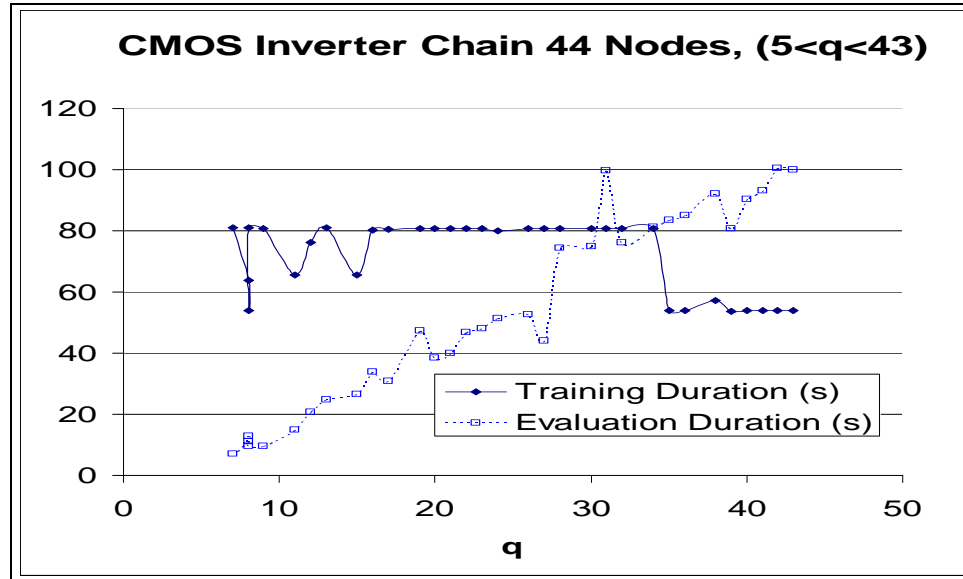
### 6.3.1.3 Computational cost of the Multi-Projection strategy

The cost for this addition to the methodology is entirely in the training phase. The evaluation phase it is not affected in any way by this modification since we are still providing a single base for the final model. In the training phase the cost associated with the multi-base approach is two-fold. On one hand we now need to extract a single projection base per expansion point and to add the projection base to the global projection base using the modified Gram-Schmidt orthogonalization algorithm. On the other hand we need to apply SVD to the final aggregated base in order to truncate to the desired final size.

The cost associated with the base extraction is dependent on the projection base extraction algorithm implemented. An Arnoldi based algorithms, like the one used in this work for the extraction of the projection base, has a reported cost in the order of  $O(N^p)$ , where  $N$  is the size of the system and  $2 < p < 3$ . The main cost associated with this type of algorithms is that they require evaluating the inverse of the transformation matrix  $A$  (size  $N$ ). The cost of the inverse computation is in the order of  $O(N^p)$  and it depends on the algorithm in place for its implementation. Additionally, the SVD operation is a costly mathematical operation also on the order of  $O(N^p)$ , where  $N$  in this case corresponds to the largest index of the passing matrix. In our proposal, this step is a one time operation. In conclusion, the computational cost of these modifications could be substantial for the training phase of the algorithm when we are faced with very large size system.

However, we need to emphasize that the main reward of this or any other technique is in a) a better accuracy performance in the final model or b) a smaller size of the reduced model that translates into a faster evaluation.

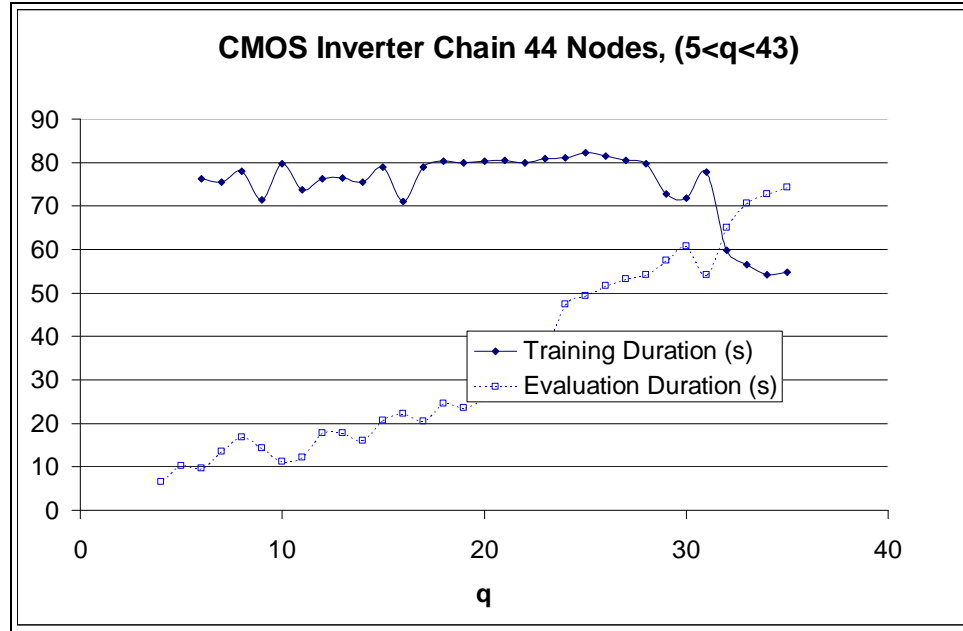
For completeness we are including time figures for all the tests previously discussed. In Figure 33 we show the training and evaluation duration for the CMOS inverter chain analysis when using a single base projection approach. The training phase time is in average maintained around 70 s. The only expected cost change when changing the  $q$  request is the single projection generation. Additionally, the overhead associated with the training phase algorithm seems to be larger than any difference added by the sweep in  $q$ . In the evaluation phase an expected increase in the evaluation time is observed in relation with the larger size of the model but smaller than the expected cost associated with an analog solver ( in the order of  $O(N^p)$ , where  $N$  is the size of the system and  $2 < p < 3$  ). Both behaviors can be explained by the relatively high overhead cost in the implementation of both algorithms.



**Figure 33.** TPWL Single projection base: Timing on training and evaluation phase.

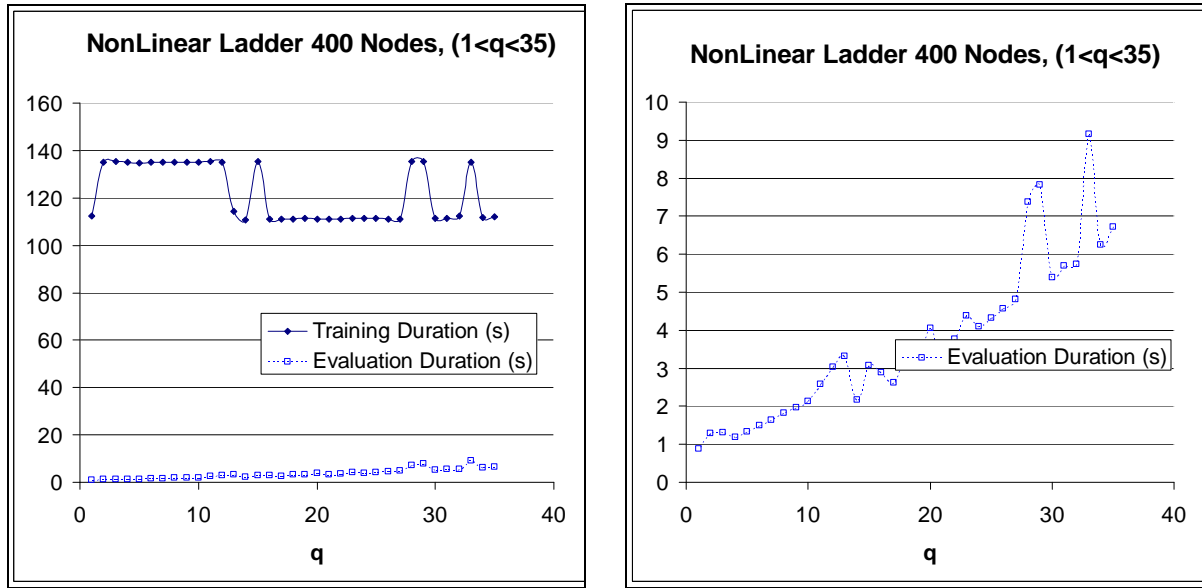
It is important to mention that in Figure 33, when the target size is close to the full system, we have an evaluation cost that is lightly larger (100 s (model size 43) > 94 s (full system,  $N=44$  nodes)) than the full system evaluation. This is simple the effect of the overhead on the evaluation algorithm even when there is not significant reduction. Clearly, the only valid use of a reduction is for a degree of reduction that compensates the extra cost of the evaluation implementation.

In Figure 34 we show the corresponding time graphs for this system when using a multi-base approach. The only major unexpected behavior observed in these figures is the almost no effect on the cost observed for the training phase. The explanation of which is that even for this size of the system ( $N=44$ ) the cost associated with the extraction of additional bases is insignificant when compared to the overall cost of the training phase. The evaluation time behavior is very similar to the previous case as expected.



**Figure 34.** TPWL Multi projection base: Timing on training and evaluation phase.

And finally, in Figure 35 a)-b) we present the timing graphs for the case of a nonlinear ladder with single projection base approach. The training cost is relatively constant as previously discussed and in the evaluation time we see the overall gain in speed of evaluation when reducing the size of the model, main advantage of TPWL in general (as for comparison the average cost of the full evaluation for this case is  $\approx 109$  s ).



**Figure 35.** TPWL Single projection base: a) Timing on training and evaluation phase b) Timing in evaluation phase.

## 6.4 SUMMARY

In this chapter we have analyzed the limitations present in the TPWL method [3] when a projection base obtained from a single state value in the nonlinear system under study is used for the entire reduction process [Section 6.1]. In Section 6.1.1 we developed a mathematical expression for the error in the compact model approximation when using a suboptimal projection



base for the treatment of a quasi-linear region. A single projection base is desirable since translates in a common subspace for the whole set of quasi-linear regions assemble to conform the reduce model. Consequently, there are no continuity problems when the model transits through its different sub-models.

In order to overcome the previous limitation, in Section 6.2 we developed a methodology that allows us to incorporate the information derived from several expansion points from equal numbers of quasi-linear regions into a single projection base. This projection base allows us to efficiently capture the behavior of the nonlinear system through the whole set of quasi-linear region models. As a result of this technique we can derive a model with a more accurate response and additionally optimize its state size.

We then compare this modification to the single base projection case in two different system cases: a high nonlinear system, cascade of CMOS inverters, and a weakly nonlinear system, Nonlinear RC Ladder. In order to validate the impact of the multi-base approach a sweep of the range of possible reduced size for the generated model was performed on both cases. The error trends shows that the multi-base option allows one to capture very well the performance of highly nonlinear systems with relatively small single base projection extractions (lower computational cost) that combine into a final optimal projection base. However, for the weakly nonlinear test, as expected, there was not improvement on the generated model. The resulting effect is an increase in the computation cost associated with the training phase of the method.

Finally, we discuss the computational cost associated with this addition to the TPWL methodology. The cost is in the order of  $O(N^p)$ , where  $N$  is the size of the system and  $2 < p < 3$  for the training phase and it could become expensive if the  $N$  of the system is very large. However,

we have to emphasize that the cost of the training phase is the natural penalty for these types of methodologies.

**Table 3.** TPWL Multi projection base: CMOS Inverter Chain 44 nodes. Speed up vs. Error for different model sizes.

Model Size (q)	Speed Up	Avg Error %	RMS Error %
44 (Full System)	1	0	0
35	1.263927	0.407389	0.726033
30	1.547027	0.407315	0.726012
25	1.905908	0.36312	0.692519
20	3.575626	0.546417	0.95128
15	4.537904	0.501379	0.93571
10	8.428351	0.679941	0.968383
9	6.605979	0.679941	0.968383
7	6.905023	0.213504	0.384526
6	9.750823	0.213504	0.384526

In Table 3, for the CMOS Inverter chain (44 nodes) system, we show the speed up in relation with the full evaluation of the system when using different values for the size of the reduced system. Even for this system of moderate size a close to 10x speed up can be achieved with a relatively small penalty in accuracy in the generated model (0.2 %,  $q = 6$ ). As previously mentioned if the reduction degree is small the achieved speed up is not significant and it turns to a slow performance ( $<1$ ) when the overhead associated with the combination of the sub models is larger than any saving in computation time because of reduction in size. It is normally expected that with increasing size of the reduced model the accuracy improves, however in this table we see that the performance is improving when reducing the size of the model. This is the result of the multi-projection approach for this test as seen in Figure 30.

The best accuracy is obtained for a size  $q = 6-7$ . As mentioned before in section 6.3.1.1, any additional increase in the size of the final model does not add information for this evaluation, but potentially increases the likelihood for numerical errors.

The advantage of this or similar approaches is to consider that there is a single time cost for the training phase and potentially a much larger repetitive use for the generated model. This overall target is intended to replace the large full system during evaluation and this is where the computational gain is achieved.

## **7.0 OPTIMIZATION OF EXPANSION POINT LOCATION IN NONLINEAR PIECEWISE MOR**

In this chapter we initially present the need for a technique to optimize the selection of the locations of the state-space of the large space nonlinear system used as expansion points for the generation of quasi-linear models in the TPWL. We describe how in the traditional methodology for trajectory based PWL model order reduction, the selection is based in an arbitrary selection of the permissible radius for the spherical bubbles of state-space used to define the quasi-linear regions in the model.

We then follow with a description of the sources of error in this technique and how local errors in the evaluation of the reduced model could potentially contribute to an accelerated drifting phenomenon from the real behavior of the system.

As a mechanism to control the accuracy in the TPWL we introduce the notion of using the Hessian of the nonlinear function to derive a figure of merit that allows both a way to judge the degree of linearity of the region and to estimate a radius of validity for the volume defining this.

The rest of the chapter consists in the derivation of a limit for the quasi-linear region (multidimensional bubble) that is based on defining an error bound for the Taylor series expansion of the nonlinear function used to model the region. We choose the Lagrange remainder as an error bound for the truncated Taylor series expansion which corresponds to a

direct dependency to the Hessian of the nonlinear function. After the formulation of the required radius limit we follow with a series of tests of this mechanism against the traditional fixed radius in the TPWL technique. Finally we conclude the chapter with a summary of the performance of this new technique that introduce a higher level of optimization to the technique of piecewise linear modeling of large nonlinear systems.

## **7.1 NEED OF A STRATEGY FOR OPTIMIZING THE LOCATION OF EXPANSION POINTS DURING THE TRAINING STAGE OF TPWL**

We have shown in previous chapters that the accuracy in the expected behavior for the reduced nonlinear model largely depends in the number of expansion points used to generate it. This is because the expansion points correspond to locations in both the reduced state-space of the compact model and the large state-space of the original system where the behavior of the system in relation to the desired output matches. In simple terms, the more matches in the contour of the hyperspace surface on both spaces we have, the smaller error in the behavior obtained from the reduced model. Another interpretation that is used further in this chapter is that the behavior of the reduced nonlinear model and consequently its quality depends on the chosen granularity or density for this sampling in the training process (i.e., number of samples per unit of volume).

During the training process we are sampling the state-space of the original nonlinear system (i.e., large dimensionality) looking for representative points in its response that capture the intricacies of its behavior so we can carry those into the reduced state-space. However, in TPWL [3] the criteria for selecting where to approximate the solution through linearization which correspond to an expansion state point is based on a fixed and rather arbitrary limit on the

Euclidian distance to the closest expansion point. The net effect of this strategy is a uniform discretization of the state-space. Where this strategy is the simplest to implement it does not offer any opportunity to sample efficiently/optimally the state-space.

If the sampling tolerance is too loose the resulting reduced model incurs in large errors during the evaluation stage, this effect does not only produce corresponding errors in the desired output but, as we will detail further in the chapter, it is a potentially accumulative phenomena that create a drift in the resulting trajectory that further increase the overall error in the model.

As a result of this equally spaced sampling strategy the only mechanism to increase the accuracy on the resulting reduced model is to increase the granularity on the training process. As mentioned in section 6, this corresponds to an increase in the number of trajectories used in the training process which translates into a larger number of quasi-linear models in the final model and additionally a proportionally longer computational time during the training process itself. Furthermore, the increase in the granularity does not guarantee that we are able to capture all the significant behaviors in the volume of space cover by the training stage.

Tiwarly and Rutenbar [43][44][45] have proposed several enhancements to the original TPWL that optimizes the use of large number of samples gathered during the training process. Their scalable interpolation technique introduces the pruning of similar trajectories from the original pool and the creation of a hierarchical database that allows for the use of few nearest neighbors during the weight computation.

Following a different path to the problem of optimal distribution of samples during the training path, we propose to use the second order term in the Taylor expansion (i.e., Hessian) to define a figure of merit for the intended expansion point. This metric gives us information corresponding to the behavior of the Jacobian of the nonlinear multidimensional function at this

location. The Jacobian corresponds for all practical purpose to the transformation matrix  $A$  in the quasi-linear model for the region, consequently a measurement of how steady it is give us an estimation of a) the degree of nonlinearity b) and the possible range of validity for the model.

## **7.2 ERROR ANALYSIS IN TRAJECTORY BASED PWL MODEL ORDER REDUCTION**

### **7.2.1 Error Sources in Multi-Projection PWL Model Order Reduction**

The sources of error in the PWL model order reduction technique can be separated into two major components: a) the approximation introduced by the linearization itself b) the error introduced by the projection into the reduced space.

The error in the linearization process is an inherent weakness of any piecewise linear technique. The direct approach to minimize this error is the inclusion additional samples points where the deviation is larger than the allowed tolerance.

The error consequence of the projection process is inherent in the reduction process. It is the penalty of throwing away the set of states whose contribution is considered minimal to the desired output.

However, if the projection base is derived from the linear approximation obtained in a single expansion point there is no guarantee that is the best subspace to optimally contain the behavior of the system. The information of the system must be gathered from several of the whole set of expansion points in order for the generation process to capture enough information from the system behavior and to generate a projection base that capture the desired behavior of the system.

### **7.2.2 Local Error and Global Error in TPWL**

A situation observed in the previous chapter is that the TPWL technique for the generation of a reduced model using a composition of linear models is highly sensitive to local errors during the evaluation stage. The fact that the reduced model would have an error when compared to the original system is expected. However, what is noteworthy is that the model does not provide a way to recover from local errors. Consequently, the effect is accumulative and in the worst case unpredictable.

Local errors in the TPWL technique are especially critical because the behavior of the model is critically dependent of these 'anchor points' (i.e., expansion points) which correspond to snapshots from the original large space system. These points correspond to locations of maximum synergy with the original system, locations where we expect the error of being minimal. However, because TPWL does not offer a mechanism for error correction or to give us an error bound of the system at the current state, local errors corresponds to drift of the system from the systems true trajectory that could bring larger global errors, not only because of the accumulative effect but also by affecting the contributions of the individual quasi-linear models



themselves since the weighting of these are correlated to the distance to individual expansion points. We follow with our proposed strategies to minimize this problem in TPWL.

### **7.3 PROPOSED STRATEGY TO MINIMIZE ERROR IN TPWL**

There are locations in the state-space where variations (i.e., errors) in the estimation of the state-value can have a profound effect in the subsequent behavior of the system. Consequently, it is not just the magnitude of the error at those locations that is relevant but also perhaps more important how tolerant the system is (i.e., sensitive) to that variation. In the volume of the space where this sensitivity is high the model requires a major density for the number of samples (i.e., a larger number of expansion points and consequently of quasi-linear regions), otherwise the requirement is more loose.

Consequently, if we follow the original PWL technique the only approach to minimize this 'drift' is to increase the density of regions (i.e., increase of the number of samples from the original system). Because there is not a mechanism to control the region radius or bubble size in the model, this translate in a uniform distribution of samples that depends on the training volume. This results in very expensive realizations even if the region of high sensitivity is a small portion on the entire volume of interest. The more sensitive region will define the degree of granularity for the whole training space. This adds to the reasons to increase the sample size of the operating space which is done with a prohibitively large number of training trajectories.

We propose in this work a better approach, to adjust the permissible radio for the quasi-linear region for each expansion point by an estimation of the degree of linearity in the evaluated expansion point. For this we propose the use of the Hessian of the nonlinear representation in

addition to the Jacobian in already use in the TPWL methodology. The Jacobian characterizes the linearity of the region and the Hessian gives us a measure of the linearity at that location.

TPWL technique does not provide a strategy to select the location for expansion points. These locations are selected [3] according to a permissible radius for the region that is only based on factor over the maximum Euclidian distance of the state vectors over the whole training trajectory. This clearly is a uniform distribution of regions through the state-space regardless of the behavior of the studied system. The only advantage of this approach clearly is simplicity but a more optimal treatment for the definition of where to locate those expansion points and the sides of the corresponding linear regions would account for a lower error bound for the resulting assembled model. Nevertheless it is important to remark that the only strategy to correct excessive divergence when using this simple linear region definition is to increase the number of sampled points in the training process (and so doing being more accurate in the picking of possible expansion points) and defining an small linearity radius to increase the behavior capture. Both of these strategies are just brute force approaches that pour more information in the resulting by force of numbers. We follow with the development of an expression for the estimation of this linearity limit for the regions in the expansion set in TPWL.

### **7.3.1 Hessian as a figure of merit for the linearity of a quasi-linear region**

We propose to use the information carried by an additional term (2<sup>nd</sup> term) of the Taylor expansion of the nonlinear system at the current location  $\bar{x}_0$  to derive a limit for the range (i.e., radius of the spherical multidimensional volume) of the quasi-linear region.

As an error bound for a Taylor expansion we choose to use the Lagrange reminder factor. Deriving an expression for this term allows us to have an upper limit to the error added by the 1<sup>st</sup>

order approximation used in the definition of the derived model. Because the Lagrange remainder depends on the Euclidian distance from the point of expansion to the location for the maximum order term in the approximation, we can estimate the permissible radius from the actual location that gives us a region with an error under a predefined tolerance.

Given a very large nonlinear system in a state-space representation as presented in (7-1):

$$\begin{aligned} E\dot{\vec{x}} &= \vec{f}(\vec{x}) + Bu(t) \\ Y &= C^T x \end{aligned} \quad (7-1)$$

$$\vec{f}(\vec{x}) \cong \vec{f}(\vec{x}_0) + J(\vec{x}_0)(\vec{x} - \vec{x}_0) + 1/2H(\vec{x}_0)(\vec{x} - \vec{x}_0) \otimes (\vec{x} - \vec{x}_0) + \dots + R_{n+1}(\vec{x}) \quad (7-2)$$

Which undergoes a linear expansion at a location  $\vec{x}_0$  (as shown in (7-2)), find an upper limit  $r$  defined as the Euclidian distance between the state-space value  $\vec{x}$  of the system and the expansion point  $\vec{x}_0$ ,  $r = \|\vec{x} - \vec{x}_0\|_2$  where the error of the approximation is below a given tolerance level.

### 7.3.1.1 Mathematical convention used for the Hessian of a multidimensional vector function

The Hessian of a function  $f(x_1, x_2, \dots, x_n)$ , designed as  $H(\cdot)$ , is defined as a matrix that contains the second order derivatives of  $f$  with respect to its states  $(x_1, x_2, \dots, x_n)$  given in the following arrangement:

$$H(f(\vec{x})) = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \frac{\partial^2 f}{\partial x_1 \partial x_3} & \dots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\ \frac{\partial^2 f}{\partial x_2 \partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & \frac{\partial^2 f}{\partial x_2 \partial x_3} & \dots & \frac{\partial^2 f}{\partial x_2 \partial x_n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1} & \frac{\partial^2 f}{\partial x_n \partial x_2} & \frac{\partial^2 f}{\partial x_n \partial x_3} & \dots & \frac{\partial^2 f}{\partial x_n \partial x_n} \end{bmatrix} \quad (7-3)$$

When dealing with a vector function  $\vec{f}(x_1, x_2, \dots, x_n)$  it is a common practice to use a Tensor to define the Hessian to accommodate the extra dimensionality. For a vector function  $\vec{f}(\vec{x})$  of the form:

$$\vec{f}(\vec{x}) = [f_1(\vec{x}) \quad f_2(\vec{x}) \quad \dots \quad f_n(\vec{x})]^T \quad \text{where} \quad \vec{x} = [x_1 \quad x_2 \quad \dots \quad x_n]^T,$$

The corresponding Hessian is given by the following tensor form:

$$H(\vec{f}(\vec{x})) = [H(f_1(\vec{x})) \quad H(f_2(\vec{x})) \quad \dots \quad H(f_n(\vec{x}))] \quad (7-4)$$

In this case the Hessian of the function vector is a tensor formed with the Hessian of the individual functions in the set.

We can accommodate this tensor in a matrix form that allows us to have an elegant a compact mathematical expression for the multidimensional Taylor expansion of  $\vec{f}(\vec{x})$ , as presented in (7-2). Flattening up each individual Hessian  $H(f_i(\vec{x}))$  into a single row and requiring that the final operator operate over the Kronecker product of the state vector  $(\vec{x} \otimes \vec{x})$  provide us with a more elegant and simple form:

$$H(\vec{f}(\vec{x})) = \begin{bmatrix} \frac{\partial^2 f_1}{\partial x_1^2} & \frac{\partial^2 f_1}{\partial x_1 \partial x_2} & \dots & \frac{\partial^2 f_1}{\partial x_1 \partial x_n} & \frac{\partial^2 f_1}{\partial x_2 \partial x_1} & \frac{\partial^2 f_1}{\partial x_2^2} & \dots & \frac{\partial^2 f_1}{\partial x_2 \partial x_n} & \dots & \frac{\partial^2 f_1}{\partial x_n \partial x_1} & \frac{\partial^2 f_1}{\partial x_n \partial x_2} & \dots & \frac{\partial^2 f_1}{\partial x_n \partial x_n} \\ \frac{\partial^2 f_2}{\partial x_1^2} & \frac{\partial^2 f_2}{\partial x_1 \partial x_2} & \dots & \frac{\partial^2 f_2}{\partial x_1 \partial x_n} & \frac{\partial^2 f_2}{\partial x_2 \partial x_1} & \frac{\partial^2 f_2}{\partial x_2^2} & \dots & \frac{\partial^2 f_2}{\partial x_2 \partial x_n} & \dots & \frac{\partial^2 f_2}{\partial x_n \partial x_1} & \frac{\partial^2 f_2}{\partial x_n \partial x_2} & \dots & \frac{\partial^2 f_2}{\partial x_n \partial x_n} \\ \vdots & \vdots & & \vdots & \vdots & \vdots & \ddots & \vdots & & \vdots & \vdots & & \vdots \\ \frac{\partial^2 f_n}{\partial x_1^2} & \frac{\partial^2 f_n}{\partial x_1 \partial x_2} & \dots & \frac{\partial^2 f_n}{\partial x_1 \partial x_n} & \frac{\partial^2 f_n}{\partial x_2 \partial x_1} & \frac{\partial^2 f_n}{\partial x_2^2} & \dots & \frac{\partial^2 f_n}{\partial x_2 \partial x_n} & \dots & \frac{\partial^2 f_n}{\partial x_n \partial x_1} & \frac{\partial^2 f_n}{\partial x_n \partial x_2} & \dots & \frac{\partial^2 f_n}{\partial x_n \partial x_n} \end{bmatrix} \quad (7-5)$$

### 7.3.1.2 Approximated Lagrange reminder as an error bound for the linear approximation

In order to estimate how good our linear approximation for the nonlinear function of the system is, we need to develop an error bound for the Taylor expansion. Fortunately, there are several expressions in the literature that allows for estimating an error bound in this type of finite expansion. In this work we have selected the Lagrange remainder [73] as an upper bound for this error.

$$f(x) = f(x_0) + (x - x_0)f'(x_0) + \frac{(x - x_0)^2}{2}f''(x_0) + \dots + \frac{(x - x_0)^n}{n!}f^{(n)}(x_0) + R_n, \quad (7-6)$$

$$R_n \leq LR_n,$$

For a regular truncated Taylor expansion of a nonlinear function  $f(x)$  the error to the original function is bounded by the Lagrange remainder  $R_n$ . For the  $n$  terms Taylor expansion of a one dimensional function  $f(x)$ , the Lagrange remainder is defined as:

$$LR_n = \frac{f^{(n+1)}(x^*)}{(n+1)!}(x - x_0)^{n+1}; \quad (7-7)$$

Where  $f^{(n+1)}(\cdot)$  corresponds to the  $(n+1)^{th}$  derivative of the function,  $x_0$  is the expansion point, and  $x^*$  is the state value in the interval  $[x_0, x]$  that maximizes  $f^{(n+1)}(\cdot)$ . The function  $f(x)$  is assumed to be continuous in the interval  $[x_0, x]$  and have at least  $(n+1)$  finite derivatives.

The corresponding expression for a two terms expansion of a multidimensional function  $f(\vec{x})$ , as it is the case in this work, is given by:

$$f(\vec{x}) \cong f(\vec{x}_0) + J(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0) + R_n;$$

$$R_n \leq LR_n,$$

$$LR_n = \frac{1}{2} \langle \vec{x} - \vec{x}_0 \rangle^T \cdot H(\vec{x}^*) \cdot \langle \vec{x} - \vec{x}_0 \rangle; \quad (7-8)$$

Where  $x \in \mathfrak{R}^n$  corresponds to the state vector for the function  $f(\vec{x})$ ,  $\vec{x}_0$  is the expansion location in this state-space, and  $x^*$  again corresponds to a state value that maximizes the Hessian  $H(\cdot)$  in the interval of interest  $[\vec{x}_0, \vec{x}]$ . Since the linearization procedure in the generation of the quasi-linear models for the TPWL method only involves one term of the Taylor expansion of  $f(\vec{x})$ , the derivative to use in the Lagrange Reminder term is the Hessian of the function  $H(\vec{x})$ . It is obvious that we are limited to use this simple approximation because to carry any larger number of terms will increase the complexity of the representation. Each additional term is of complexity  $O(n^{i+1})$  where  $i$  is the order considered (e.g., The Hessian, second term, is of order  $O(n^3)$ ).

To obtain the accurate value of the Lagrange reminder will involve two possibilities: a) knowing the analytic expression of the function  $f(\vec{x})$ , deriving the  $H(\vec{x})$  from it and maximizing for the interval under study, b) using a numerical approximation approach to find the maximum of  $H(\vec{x})$  in the volume of the state-space under consideration. Unfortunately, both options are impractical. The large size of the system under consideration makes both options prohibitive. In the more general situation the system under study is so dimensionally large that only a numerical approximation for the Jacobian and Hessian of the function are viable options. Additionally, even when is possible to approximate the value of the Hessian for a single state value the use of this technique to find the maximum in the surrounding volume of the state-space is by itself a highly computationally intensive enterprise.

Nevertheless, we still can make some assumptions about the nature of the function behavior that allows us to approximate the value of the Lagrange remainder in our goal to obtain

an estimation of the volume around the expansion point where this linear approximation holds. Our main assumption is to consider that the behavior of the Hessian in the surroundings of the expansion point under study to be constant. Consequently, the maximum value for the Hessian in the surrounding volume can be approximated to the value obtained at the expansion location  $\vec{x}_0$ . This gives us a one time evaluation and avoids a costly computation analysis of the maximum in the Hessian.

$$H(\vec{x}^*) \equiv H(\vec{x}_0)$$

The approximated value for the reminder is then:

$$LR_n \cong \frac{1}{2} \langle \vec{x} - \vec{x}_0 \rangle^T \cdot H(\vec{x}_0) \cdot \langle \vec{x} - \vec{x}_0 \rangle; \quad (7-9)$$

Our goal from this point is to use expression (7-9) and the expression for the truncated series of  $f(\vec{x})$  in (7-8) as the basis to establish a limit for the radius of the multidimensional bubble of space that surround the expansion point  $\vec{x}_0$  that represents the limit for good linear behavior.

Let us consider a function element  $f(\vec{x})_i$  in the function vector  $f(\vec{x})$ , the Taylor expansion for this is:

$$f(\vec{x}) \cong f(\vec{x}_0) + J(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0) + \frac{1}{2} \langle \vec{x} - \vec{x}_0 \rangle^T \cdot H(\vec{x}_c) \cdot \langle \vec{x} - \vec{x}_0 \rangle;$$

Where  $\vec{x}_c$  corresponds to the location on the surrounding volume where the Hessian is maximum for this function. Approximating the Lagrange remainder to the value at the expansion point gives us:

$$f(\vec{x}) \cong f(\vec{x}_0) + J(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0) + \frac{1}{2} \langle \vec{x} - \vec{x}_0 \rangle^T \cdot H(\vec{x}_0) \cdot \langle \vec{x} - \vec{x}_0 \rangle;$$

The chosen condition for linearity is that the remainder is small enough when compared to the second term (i.e., linear component) that can be discarded:

$$|J(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0)| \geq \frac{1}{2} |\langle \vec{x} - \vec{x}_0 \rangle^T \cdot H(\vec{x}_0) \cdot \langle \vec{x} - \vec{x}_0 \rangle|; \quad (7-10)$$

Using the maximum value for the vector projection operation in both terms corresponds to the following expression:

$$\|J(\vec{x}_0)\|_2 \|\vec{x} - \vec{x}_0\|_2 \geq \frac{1}{2} \|\vec{x} - \vec{x}_0\|_2 \|H(\vec{x}_0) \cdot \langle \vec{x} - \vec{x}_0 \rangle\|_2;$$

which after some algebraic manipulation and considering the inequality condition give us:

$$\|J(\vec{x}_0)\|_2 \geq \frac{1}{2} \left\| \langle H(\vec{x}_0)_1 \cdot \langle \vec{x} - \vec{x}_0 \rangle \quad H(\vec{x}_0)_2 \cdot \langle \vec{x} - \vec{x}_0 \rangle \quad \dots \quad H(\vec{x}_0)_n \cdot \langle \vec{x} - \vec{x}_0 \rangle \rangle \right\|_2;$$

This inequality can be reduced further considering that the right expression which corresponds to the projection of the Hessian as a vector over the distance vector  $\langle \vec{x} - \vec{x}_0 \rangle$  can be replaced in the expression for the larger associated magnitude of this projection:

$$\|J(\vec{x}_0)\|_2 \geq \frac{1}{2} \left\| \left\| H(\vec{x}_0)_1 \right\| \quad \left\| H(\vec{x}_0)_2 \right\| \quad \dots \quad \left\| H(\vec{x}_0)_n \right\| \right\|_2 r;$$

$$r_i \leq \frac{2 \|J(\vec{x}_0)\|_2}{\|H(\vec{x}_0)_i\|};$$

Where we define the norm of the Hessian of function  $f(\vec{x})_i$  as:

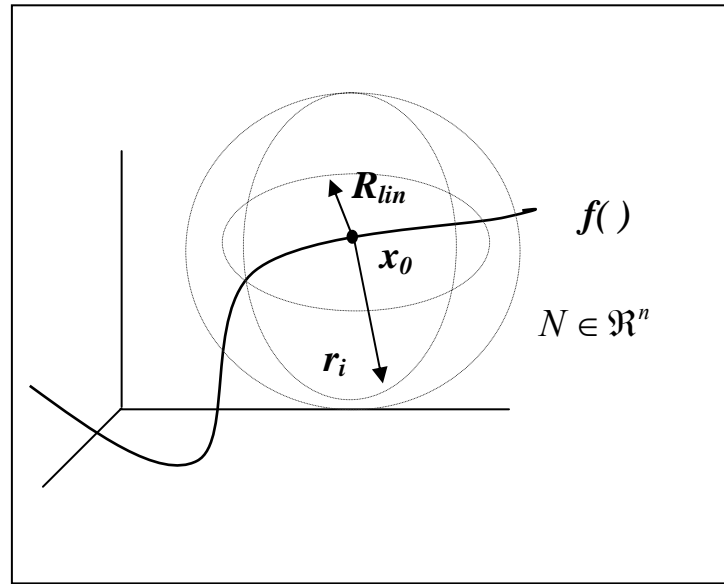
$$\|H(\vec{x}_0)_i\| = \left( \sum_{i=n} \left( \|H(\vec{x}_0)_i\|_2 \right)^2 \right)^{1/2};$$

This gives us a radius limit for the function  $f(\vec{x})_i$ . The volume of the space where the linearity is inside our tolerance limit will be given by the interception of the  $n$  radius corresponding to the size of the vector function:



$$R_{lin} \leq \min_{1 \leq i \leq n} \left( \frac{2\|J(\bar{x}_0)_i\|_2}{\|H(\bar{x}_0)_i\|} \right); \quad \text{for } \|H(\bar{x}_0)_i\| \neq 0 \quad (7-11)$$

Where  $R_{lin}$  corresponds to the radius of the multidimensional bubble centered in  $\bar{x}_0$  that satisfies the linearity condition imposed in (7-10). A graphical interpretation for a simplified 3D representation of the multidimensional problem is presented in Figure 36. There are a series of constraining radius for the volume of space around the selected expansion point which corresponds to each one of the individual Hessian and Jacobian relationships for each ODE in the set of the state representation. There is, however, a minimum radius  $R_{lin}$  in this set that establishes the stronger constrain for the linear consideration (i.e. it satisfies the required linearity tolerance) of the space that it associated multidimensional bubble contains.



**Figure 36.** Multiple radius limits at the region expansion point and the minimal radius of linearity.

### 7.3.1.3 Radius of linearization defined in the reduced state-space ( $Z \in \mathfrak{R}^p$ )

The previous approach gives us a limit for the extension of a quasi-linear region  $i$  ( $R_{lin}$  in Figure 36) which can be used as the basis for an optimization algorithm for the selection of expansion points in the TPWL methodology. However, as it can be deduced from the expression in (7-9), this procedure is of  $O(n)$  computational complexity which can be considered costly given the very large dimension of the problem that is being addressed ( $N \in \mathfrak{R}^n$ ).

To overcome this limitation we show in this section that the preceding result can also be extended to the much smaller state-space of the final model ( $Z \in \mathfrak{R}^p$ , where:  $p \ll n$ ). Obtaining a linearity limit for the quasi-linear region in the target state-space eliminates the previous computational burden since the new cost is now in the order of the reduced state size (i.e.,  $O(p)$ ).

Let us approximate the state-representation of the nonlinear system in (7-1) replacing the nonlinear function  $f(\vec{x})$  with its Taylor expansion in two terms (i.e., including the quadratic term, Hessian) as presented in (7-2):

$$\begin{aligned} E\dot{\vec{x}} &\cong f(\vec{x}_0) + J(x_0)(\vec{x} - \vec{x}_0) + 1/2H(\vec{x}_0)(\vec{x} - \vec{x}_0) \otimes (\vec{x} - \vec{x}_0) + Bu(t) \\ y &= C^T \vec{x} \end{aligned} \quad (7-12)$$

After some mathematical manipulation a simplified version of this expression where a constant source  $G_0$  (i.e.,  $G_0 = f(\vec{x}_0) - H(\vec{x}_0)(\vec{x}_0 \otimes \vec{x}_0)$ ,  $G_0 \in \mathfrak{R}^n$ ) is added to account for the non-state dependent terms (i.e., set up value for the Taylor expansion at  $x_0$ ):

$$\begin{aligned} E\dot{\vec{x}} &\cong J(x_0)\vec{x} + 1/2H(\vec{x}_0)(\vec{x} \otimes \vec{x}) + G_0 + Bu(t) \\ y &= C^T \vec{x} \end{aligned} \quad (7-13)$$

This expression in the state-space  $N \in \mathfrak{R}^n$  is directly related to the expression for the linearity limit obtained in (7-11) which defines the reach of the region centered at  $x_0$  (i.e., multidimensional bubble of space defining the quasi-linear region).

In order to project the previous expression in a reduced state-space defined by the projection base  $V \in \mathfrak{R}^{n \times p}$  we follow a similar development as shown by Philips in [60]. For the reduction of the higher terms the same projection base is used in multiple products:

Using the change of state  $x = Vz$  into (7-13) gives us the following development:

$$\begin{aligned} U^T E V \dot{\bar{z}} &\cong U^T J(x_0) V \bar{z} + 1/2 U^T H(\bar{x}_0) (V \bar{z} \otimes V \bar{z}) + U^T G_0 + U^T B u(t) \\ y &= C^T V \bar{z} \end{aligned} \quad (7-14)$$

Replacing the projected elements for the corresponding notation in the reduced space  $Z \in \mathfrak{R}^p$ , and using Kronecker product property over  $(V \bar{z} \otimes V \bar{z})$  give us:

$$\begin{aligned} E_r \dot{\bar{z}} &\cong J_r(x_0) \bar{z} + 1/2 U^T H(\bar{x}_0) (V \otimes V) (\bar{z} \otimes \bar{z}) + G_r + B_r u(t) \\ y &= C_r^T \bar{z} \end{aligned} \quad (7-15)$$

In the previous expression the term that operates over the quadratic product  $(\bar{z} \otimes \bar{z})$  corresponds to the Hessian of the Taylor expansion defined now in the reduced state-space  $Z$ .

$$\begin{aligned} E_r \dot{\bar{z}} &\cong J_r(x_0) \bar{z} + 1/2 H_r(\bar{x}_0) (\bar{z} \otimes \bar{z}) + G_r + B_r u(t) \\ y &= C_r^T \bar{z} \end{aligned} \quad \text{where:} \quad \begin{aligned} J_r(x_0) &\in \mathfrak{R}^{p \times p} \\ H_r(\bar{x}_0) &\in \mathfrak{R}^{p \times p^2} \end{aligned} \quad (7-16)$$

Because the expression (7-16) exactly matches in structure the expression in (7-13) but in the reduced state-space  $Z$ , the previous result for defining the limit for the linearity of the region can be then applied directly to this new formulation:

$$R_{linr} \leq \min_{1 \leq i \leq p} \left( \frac{2 \|J_r(\bar{x}_0)_i\|_2}{\|H_r(\bar{x}_0)_i\|} \right); \quad \text{for } \|H_r(\bar{x}_0)_i\| \neq 0 \quad (7-17)$$

This final expression defines the desired radius of linearity,  $R_{lin_r}$ , with a lower computational complexity that is proportional to the size of the target state-space ( $O(p)$ ,  $Z \in \mathbb{R}^p$ , where:  $p \ll n$ ).

We can define a factor (i.e.,  $\gamma < 1$ ) to eliminate the inequalities in expressions (7-11) in the original state-space and (7-17) in the reduced state-space and use the value from those as the limit for the radius of the quasi-linear regions in the TPWL method. From this point on we refer to this factor as the dynamic radius index  $\gamma$  ( $|\gamma| < 1$ ).

$$R_{lin} = \gamma \min_{1 \leq i \leq n} \left( \frac{2\|J(\vec{x}_0)_i\|_2}{\|H(\vec{x}_0)_i\|} \right); \quad R_{lin_r} = \gamma \min_{1 \leq i \leq p} \left( \frac{2\|J_r(\vec{x}_0)_i\|_2}{\|H_r(\vec{x}_0)_i\|} \right); \quad (7-18)$$

When  $\|H(\vec{x}_0)\| = 0$  in any of the previous expressions, we can only conclude that the second term dependency in that component is null. This is the best condition for our test but it does not ultimately guarantee the linearity of the nonlinear function in that component since we have to consider that the reminder value that we use in these expressions is only an approximation. It is however important to consider what to do in case of this occurrence. If a single Hessian component is null we can ignore it completely from the relation or use the more conservative approach of setting a maximum default radius to assign to that component. If the Hessian is null in all its components, we are in a possible minimum or maximum for the multidimensional function that effectively behaves as a linear function at that location. This is not an unusual situation and it could cause a mayor problem for the linear limit estimation. If we choose to assign a default maximum radius when a component is null, this default radius is assigned as the predicted radius. We should not assume a very large value for this radius. Since the linearization radius is used to drive the sampling through out the chosen trajectory any very optimistic radius will force the algorithm to accept a very large region centered in the current

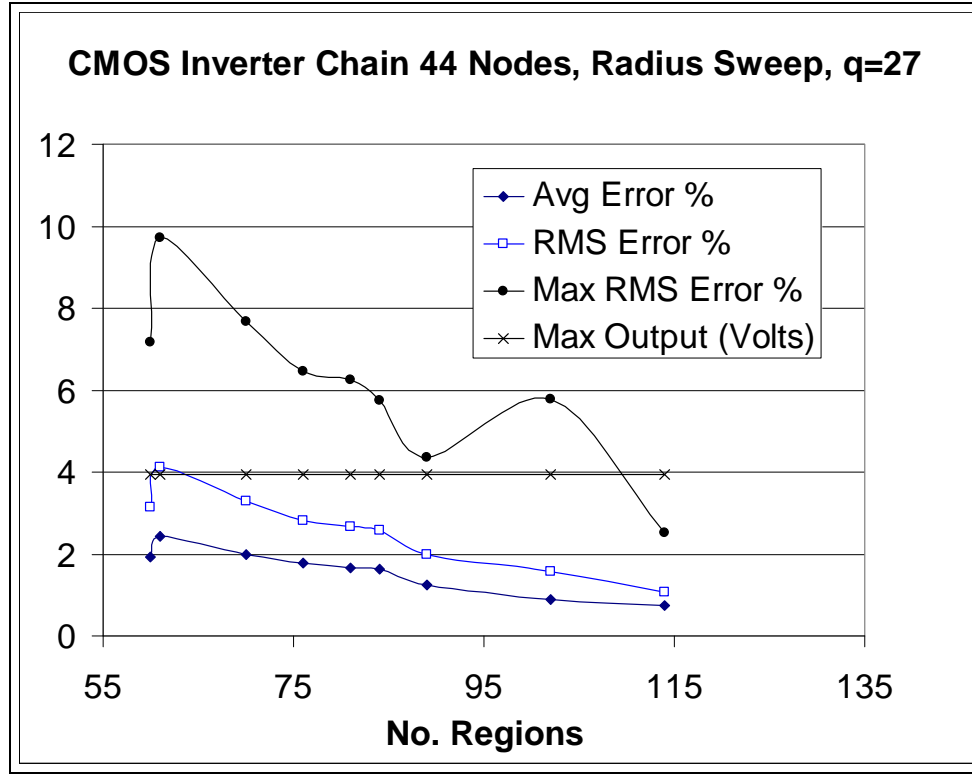
state-space that potentially will hide any nonlinearities in the vicinity. The assignment for the default radius is consequently an important factor to consider when initializing the training phase in the TPWL methodology.

## 7.4 TESTS

### 7.4.1.1 Performance of Dynamic radius approach on highly non-linear system

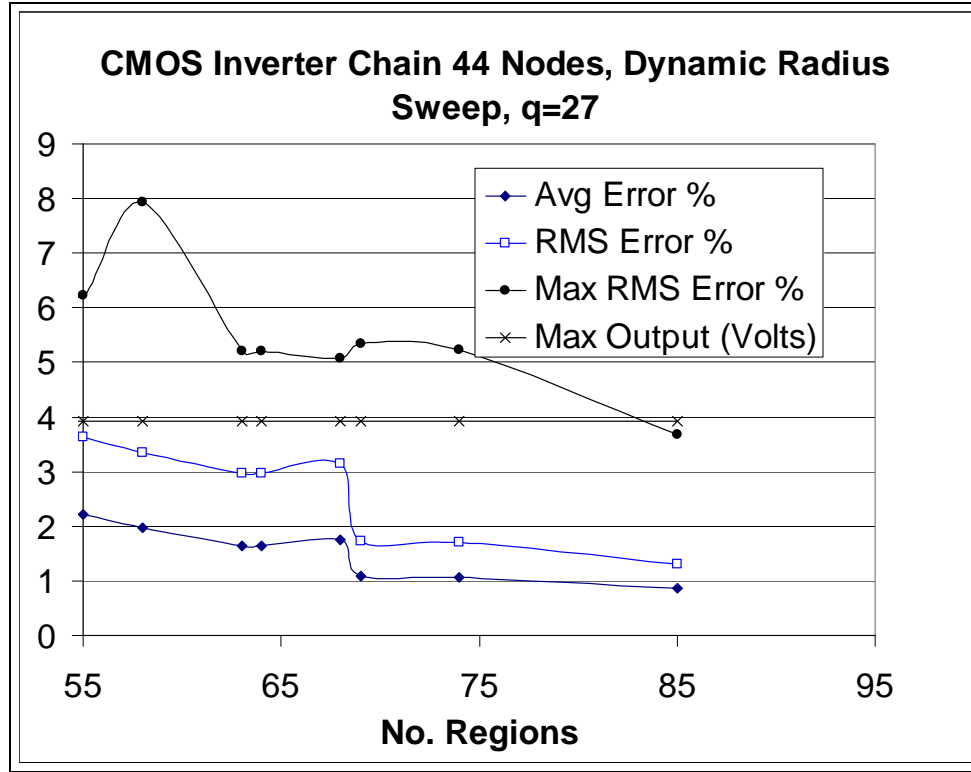
In order to show the improvement in the optimal distribution of samples for capturing the behavior when using our dynamic radius approach, we follow with the comparison of the model generated using the multi-base approach over the CMOS inverter chain test case. As mentioned in the previous chapter, this test system is composed of 41 stages of CMOS inverters in a cascade configuration (Figure 13). The total size of the system is 44 nodes.

In order to show the individual contribution of this approach, we are first setting the experiment to run without the multi-base approach developed in the previous chapter. We are using a setting that gives us the best response for the final model under the typical TPWL. As found in the previous chapter tests a requirement of a target size for the model of  $q=27$  is required to allow having an RMS error of less than 5%. We run the training phase of the TPWL for this test case, for a target size  $q=27$ , progressively reducing the radius size for the sub-regions used during the training. Figure 37 shows the error when compared to the full system evaluation of the model generated for each value of the fixed radius. Since the important metric in this experiment is the number of regions used we are plotting against this parameter. As expected there is an improvement in the accuracy with the increase in the regions used in the final model (number of final sub-models).



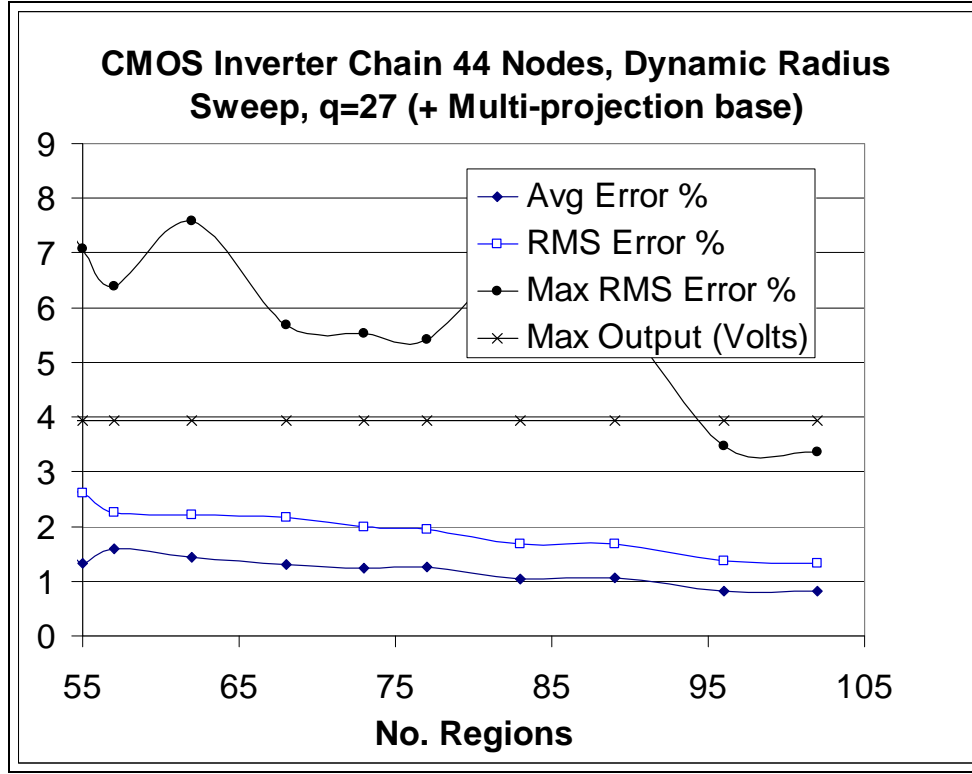
**Figure 37.** TPWL Fixed radius approach: Error vs. No of regions for a requested size  $q=27$ .

In order to evaluate the effect of the dynamic radius metric on the methodology, the previous test is repeated but using now a sweep in the dynamic radius index  $\gamma$  on expression 7-18 from 0.5 to 0.1 which give us and effective sweep in the number of regions found from 51 to 85. The accuracy of the generated models is shown in Figure 38.



**Figure 38.** TPWL Dynamic radius approach: Error vs. No of regions for a requested size  $q=27$   
 $(0.5 < \gamma < 0.1)$ .

For a 63 regions model using the dynamic radius approach the RMS error % value is 2.97 compared to a value of 3.14 for 60 regions and using the fixed radius strategy. But it is more significant to observe the error trend in both figures. For the dynamic radius approach there is a noticeable improvement in the associated error through the explored range of values of the No. of regions. It is important to remark at this point that this particular test case requires a number of regions in the order of 60 to obtain RMS % error value lower than 4%, which seems to indicate that the high nonlinearity found in its behavior requires that many regions to be fully characterized.



**Figure 39.** TPWL Dynamic radius approach: Error vs. No of regions for a requested size  $q=27$  ( $0.5 < \gamma < 0.1$ ) but with the multi-projection base option enable.

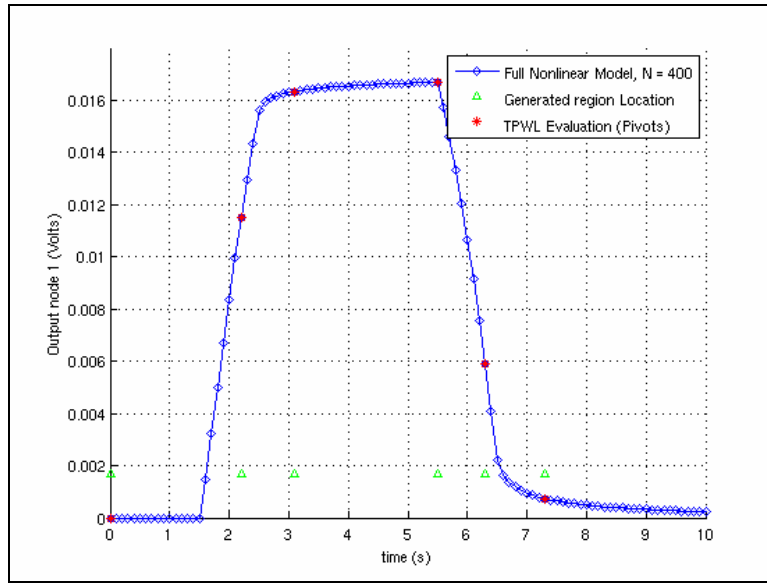
Figure 39 shows the response of the test when in addition to using the dynamic radius approach we also enable the multi-projection base strategy. In terms of % RMS error this option offers the best result. This result is expected since both techniques are aimed to reduce specific factors that contribute to error in this methodology. However, we need to mention that this is not the best implementation possible. As seen in the previous chapter there is a minimal realization found when using a size  $q=6$  in the multi-projection base strategy. A possible application of



these strategies into an automatic implementation of a TPWL model will require a valid alternative to judge the merit of the model without doing a full system evaluation.

#### 7.4.1.2 Performance of Dynamic radius approach on weakly non-linear system

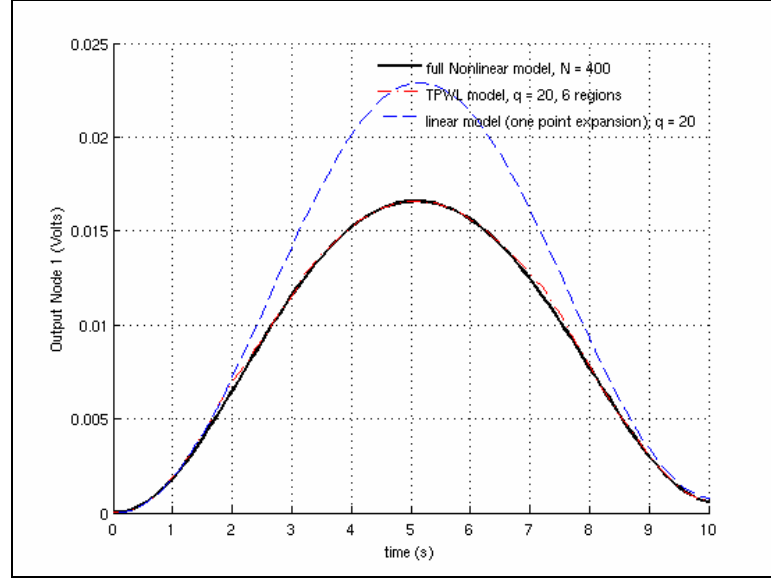
For this test we are interested in to find if the use of the dynamic radius metric give the user and efficient alternative for choosing a suitable size for the regions in the training process. This could be used as the starting mechanism for an automatic region size selection for the algorithm with minimal if any user intervention.



**Figure 40.**TPWL training phase for a RC nonlinear ladder,  $N = 400$  nodes using dynamic radius approach.

We start with the RC nonlinear ladder circuit (shown in Figure 12), 400 nodes that we have used in previous chapters. Through TPWL, we obtain a reduced model for this system for a reduced size of 20 states ( $q=20$ ). TPWL is using the original fix radius defined as a ratio of the

largest Euclidian distance of the states in the training trajectory<sup>3</sup>. We already have shown the evaluation of this model in Figure 18. A comparable model is generated using the dynamic radius for the region strategy using the dynamic radius index  $\gamma = 0.5$ . The training and evaluation phase for this model are presented in Figure 40 and Figure 41 respectively.



**Figure 41.** TPWL Evaluation phase for a RC nonlinear ladder,  $N = 400$  nodes using dynamic radius approach.

From both figures we can conclude that the behavior for the model is acceptable in the evaluation period. However, looking at a comparison between parameters from both simulations in Table 4, we can see the impact of using a dynamic limit for the regions in the model. Without a great loss in accuracy, since the error in both realizations is comparable, the number of required regions has being reduced from 19 to 6 in the second model. More importantly, this was made without further user interaction. The formulation is capable of providing an appropriate

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<sup>3</sup> The region radius in TPWL is defined as a factor (i.e., 10%) of largest Euclidian distance from state to zero (i.e., norm of the state)

distribution of samples in the training trajectory that is completely dependent on the nature of the system and that does not require cumbersome and successive adjustment from the user.

**Table 4.** Comparison of parameters for the TPWL generated model using fixed radius and dynamic radius for a RC nonlinear ladder,  $N = 400$  nodes, shown in Figure 12.

	Region Radius	No. Regions	Avg. Output Error (%)
Fixed Radius TPWL	0.00484	19	0.32
Dynamic Radius (Hessian based), $\gamma = 0.5$	0.017678	6	0.7

It is important to mention that in a homogeneous distribution, where the nonlinearities are concentrated and of exponential nature, it is not surprising to find that the constraints from the estimator evaluation are few and the same. Consequently the permissible radius for the entire state-space is constant and equal to the value suggested in Table 4 (after being affected by our chosen dynamic radius index).

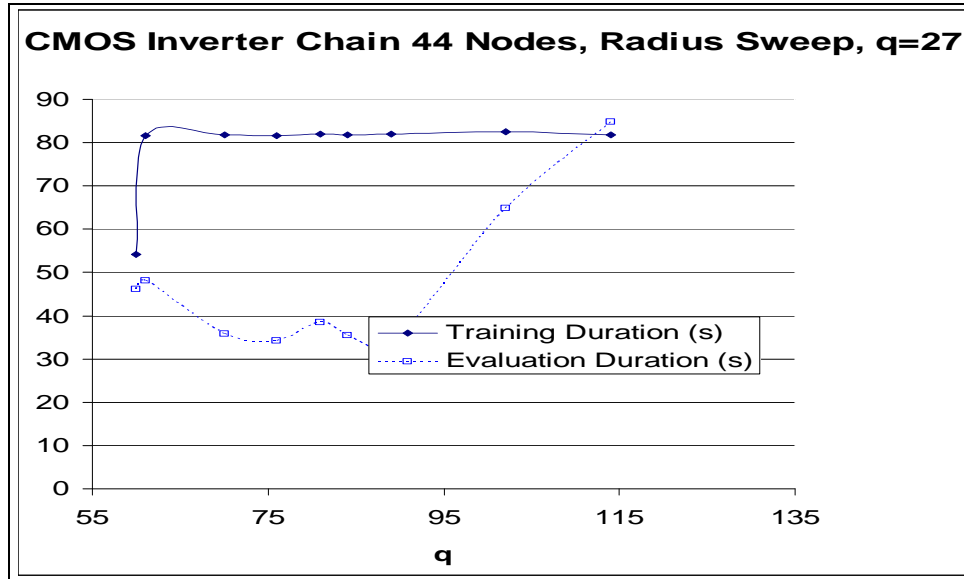
#### 7.4.1.3 Computational cost of the Dynamic radius strategy

As in the previous case the cost associated with this addition to the TPWL methodology is added entirely to the training phase. The evaluation phase it is not affected directly by this modification since we are not using this metric to affect the weight computation on the final model (this is a future consideration for this methodology).

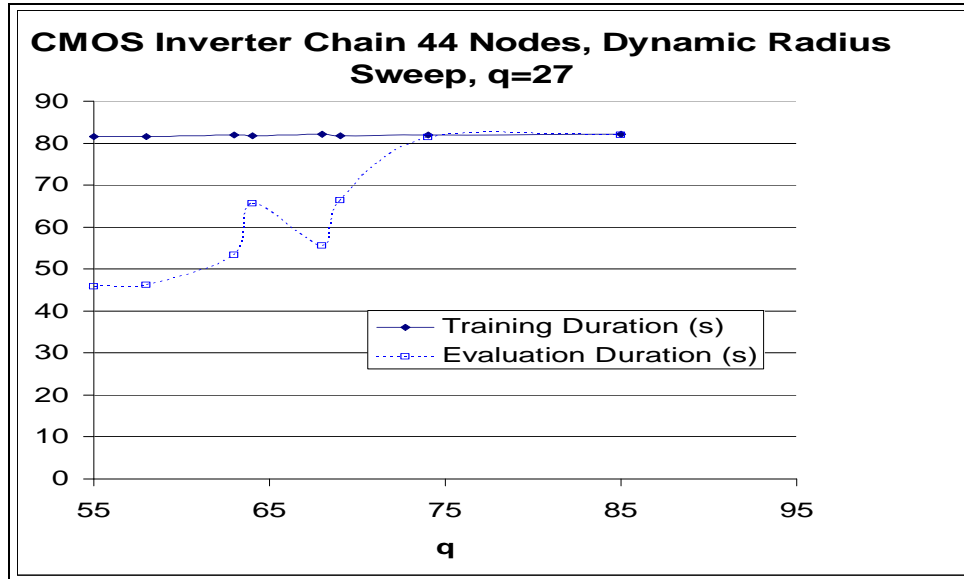
The cost associated with the Hessian computation could be relatively expensive since the order of operations related with this figure is on the order of  $O(N^3)$ , where  $N$  is the size of the test system, if we are not considering any optimization in place (worst case). Because of this, we have tried to minimize the number of operations involved in the evaluation of the expression used to estimate the dynamic radius index (7-18). Further optimization in speed or memory requirements could be added such as considering the matrix's sparsity to simplify the memory requirements in this computation. Nevertheless, we could conclude acknowledging a possible high cost depending on the size of the system under study.

We should, however, consider that the training phase is a one time cost. Consequently, the speed up achieved through the use of MOR for the simulation of nonlinear systems can be considered to be dominated by the evaluation cost if the final model can be used many times during its life time. In traditional linear model order reduction the speed up is widely assumed only related with the dimensional size for the reduced model.

For the system considered under study we do not see an impact in the training time in the data shown in Figure 42 and Figure 43 for the case of using the fixed radius approach and the dynamic radius strategy. As in the previous chapter, the overhead cost of the entire training algorithm is much more significant to the extra cost added by the computation of the Hessian and the operations related to it. This does not have to be the case for very large systems where the high cost of the Hessian will be the dominant factor.



**Figure 42.** TPWL Fixed radius approach: Timing on training and evaluation phase.



**Figure 43.** TPWL Dynamic radius approach: Timing on training and evaluation phase.

It is also interesting to note that there is an increase in the evaluation time that is expected, in both situations, in Figure 42 and Figure 43 since the number of regions to evaluate is increasing. The weight function operates over a larger set and this adds to the cost of the evaluation process. As mentioned in Chapter 5, the cost associate with the weight evaluation for the combination of the sub regions can be estimated to be on the order of  $O(q^2s)$  where  $q$  is the size of the model and  $s$  is the number of regions used in the model. Since the  $q$  size of the model is maintained constant for this set of tests the evaluation time is now directly depending on the number of regions (sub-models) used for the implementation. As shown in both figures increasing the number of regions can undermine any gain obtained by the reduction in size achieved.

## 7.5 SUMMARY

In this chapter we have introduced a new mechanism to optimize the selection of the points of the original state-space of the nonlinear system that are going to be used as expansion points to generate the linearized models that after reduction would form the TPWL model of the system. This technique is based on deriving a figure of merit for the degree of linearization of the quasi-linear region from the Hessian information of the system at that location.

After introducing the need for this proposed optimization in TPWL, we describe the errors that affect the compact model produced by this methodology. We discussed that a better approach to the simple but inefficient use of a uniform radius is to use a dynamic estimator for the allowed size for the volume of the quasi-linear regions in the model. We then developed an

expression for the estimation of the radius of these linear regions which is based on the Lagrange Remainder concept and the information carried out by the Hessian of the approximation.

A series of tests were presented to verify the performance of the proposed metric. Through these tests, we have shown that this technique provides a mechanism to optimally locate the sampling points describing the behavior of the system through the map of its state-space. It was shown that the dynamic radius approach gives us a smaller overall error in the generated model when compared to the fixed radius strategy. Furthermore, the combination of the multi-domain strategy discussed in the previous chapter and this new approach for adjustable radius of the regions of expansion combine to offer the best accuracy when compared to each individually or to the original TPWL method. There is no a significant advantage when dealing with a weekly nonlinear case as the non-linear ladder, since because of the homogeneous structure of the system the suggested radius is of the same value. However, the dynamic radius metric still offers a suggested value that produces an acceptable accuracy in the generated model.

**Table 5.** TPWL Dynamic radius approach: CMOS Inverter Chain 44 nodes. Speed up vs. Error for different No. of regions used.

No. Regions	Speed Up	Avg. Error %	RMS Error %
51	2.254518	2.38352	4.13625
53	2.249869	2.31056	3.9006
55	2.05314	2.21877	3.64343
58	2.036235	1.97115	3.3477
63	1.760988	1.63281	2.9784
64	1.433531	1.63229	2.97777
68	1.690951	1.7435	3.15425
69	1.416156	1.09219	1.73073
74	1.156103	1.06228	1.71757

Finally, we discuss the computational cost associated with the addition of the dynamic radius strategy to the TPWL methodology. The cost is directly related to the cost of the Hessian evaluation during the training phase and it could become expensive if the  $N$  of the system is very large. However, we have to emphasize that the cost of the training phase is the natural penalty for these types of methodologies. In Table 5, for the CMOS Inverter chain (44 nodes) system we show the speed up in relation with the full evaluation of the system when adjusting the dynamic radius index to obtain different number of regions in the final mode. Considering that this particular selection for the size of the model ( $q=27$ ) give us just a small gain in evaluation time (the purpose of this selection being a successful model for single base and multi-base approaches), we can however see the impact of the increasing number of regions in the speed-up and accuracy of the model. As previously mentioned the gain in computation speed achieved by the reduction itself ( $44 \rightarrow 27$ ) will be quickly compromised by an increase in the number of regions. So a compromise between this to parameters is required for an effective final model.

In summary, the proposed dynamic radius strategy can both be used to reduce the number of points and consequently the number of linear sub-models required to achieve a specified level of accuracy in the final behavior of the reduced system or to increase the level of accuracy for a fixed number of allowed regions of operation.



## **8.0 SUMMARY AND CONCLUSIONS**

In this chapter we initially enumerate the main results obtained through this dissertation. Following with the conclusions that we arrived by all the analysis and studies from previous chapters.

### **8.1 CONTRIBUTIONS**

The major contributions of this dissertation are the followings:

- To our knowledge we are the first to introduce the use of the Hessian of the nonlinear function in a nonlinear large system representation as the basis to generate a metric that can be used to judge the quality of the linearity in a quasi-linear region of those found in a trajectory based piece-wise linear methodology. We avoid the computational cost of finding the exact maximum value of the Hessian and its location in the vicinity of the linearization point establishing instead an approximated value at this location. The metric is based on the use of the Lagrange remainder of the second order for the Taylor series expansion of the multidimensional function at the sampling location. The importance of this proposal is the use of this metric for the optimization of the location of sampling points in the chosen trajectories and as a consequence in the volume of space under study.

- We use multiple projection bases in the reduction process together with the optimization of the location of samples in the state-space of the nonlinear system under study to improve the accuracy of the generated model while conserving its size to a minimum. Tiwary and Rutenbar [43] also use the concept of multi-projection base for the improvement in the model generation. However, the mayor difference in both approaches is the progressive merging of individual bases in our case and the use of an orthogonalization algorithm to accomplish this. Our approach iteratively update the aggregated projection base each time a new projection base is generated using an orthogonalization procedure based on the Gram-Schmidt algorithm, while Tiwary adds each base as a whole leaving the pruning as the last stage of the process. While the final result of both methods is equivalent we believe that an iterative approach is more efficient in terms of memory use while paying a small cost per orthogonalization per region. This cost is compensated by the low cost of the truncation of the final projection base. Progressive orthogonalization offers a combined projection base that is already free of common subspaces. Consequently the cost of the final SVD operation for the truncation to the desired size is smaller. It is important to remark that Tiwary's approach does not grow alarmingly in size since he is already selecting a small number of bases for the merging using his nearest neighbor-clustering approach.
- We introduce the concept of hierarchical reduction for a large nonlinear system realization to divide and simplify the overall reduction process. The use of a block projection approach allows us to identify linear and nonlinear blocks in the original representation that can be treated separately to reduce the overall effort in the reduction task.

Over the past years several groups have developed and enhanced the idea of using trajectory piecewise linear models for non-linear model order reduction. Our contributions and

their relation to the work of M. Rewienski et al, J. Roychowdhury et al, and S. K. Tiwary and R. A. Rutenbar, are summarized in Table 6. There is a clear similarity with the work of S. K. Tiwary but our strategies although when offering similar solutions are obtained by different approaches.

**Table 6.** Contributions and relationship to significant research in the area.

	<b>Order of sub-models</b>	<b>Sub-region volume</b>	<b>Hierarchy Support</b>	<b>Multiple Projection Bases</b>
<b>M. Rewienski et al [3][42]</b>	Linear	Fixed	No	No
<b>J. Roychowdhury et al [4][41][59]</b>	High Order (+2 <sup>nd</sup> / 3 <sup>rd</sup> )	Fixed	No	No
<b>S. K. Tiwary, R. A. Rutenbar [43][44][45]</b>	Linear	Computed using nearest neighbor approach (Training and Evaluation Phase)	Support limited hierarchy	Yes
<b>J. A. Martinez</b>	Linear	Computed using the Hessian (Training Phase) - Chapter 7 -	Theoretical proposal - Chapter 3 -	Yes - Chapter 6 -

## 8.2 SUMMARY

In this dissertation we have discussed the need for improvements over current approaches used for the model order reduction of very large nonlinear systems.

In Chapter 2, we presented and discussed ideas currently used for the reduction of large nonlinear system representations and the difficulties and limitations found in each one of these

techniques. In doing so, we establish the need for improvement upon the current alternatives for the generation of compact models for large nonlinear dynamic systems.

In Chapter 3, we proposed to use a hierarchical approach for the reduction process of a very large nonlinear system. We show how using a block projection base strategy gives us the ability of detection of linear/nonlinear sections in the original system representation that can then be separately treated simplifying the overall reduction task.

In Chapter 4, we presented our MATLAB based analog solver platform. We described the simulation strategy used in its development, and its more important components. This set of programs that allow the simulation of compatible circuit descriptions (i.e., SPICE netlist) was developed to support our research in nonlinear circuit simulation and model order reduction. We showed a performance evaluation between both this novel platform and a commercial well known circuit solver, HSPICE.

In Chapter 5, we presented the trajectory based piecewise-linear technique for the model order reduction of large nonlinear systems which we used as the starting point for the development of our methodology. After initially describing the algorithm and the details surrounding the ensemble final model, we then presented its advantages and limitations.

In Chapter 6, we proposed the use of a multi-projection based approach strategy to improve the accuracy of nonlinear model order reduction. We initially presented a detailed description of the sources of error in a piece-wise based reduction methodology with special emphasis in the case of loss of accuracy as a consequence of using a single base generated from a single state point. We proposed an algorithm to merge the information from multiple projection bases obtained from an equal number of sampling points to generate a more suitable base for the volume of space considered. We then followed with a strategy to accommodate this extended

projection base into the piecewise-linear methodology. We evaluated the performance of the model order reduction technique with the addition of these changes.

Finally, in Chapter 7, we introduced a novel mechanism to generate a linearization metric that can be used to optimize the location of the states for the linear approximations in the reduction process. We discussed how the performance of the resulting compact model is highly dependent on the state-space location for the linear approximations. We introduced a radius metric that is derived from error bound estimation at the sampling location using the Hessian of the system and considering the Lagrange remainder of the linear approximation. We verified the improvement in performance of the model order reduction technique with the addition of this optimization strategy in terms of the number of samples required to achieve a specified level of accuracy in the final compact model.

### **8.3 CONCLUSIONS**

A trajectory based model order reduction methodology is a practical solution to the problem of order reduction of very large general nonlinear systems. However, in its present form there is a series of drawbacks that needs to be addressed in order to make it a reliable approach.

Through this dissertation we have analyzed the basic TPWL methodology and showed its limitations. Several improvements have been proposed that allow one to overcome some of these original limitations.

The method has a strong dependency on the selected locations in the state-space where the snapshots of the system are taken to construct the final linear combined model. This is consequence of the very simple weight function used in the technique. An empirical scalar-

switching weight function is a very restrictive element that does not contain any information from the nature of the nonlinear space it is intended to help to model. Since the function is Omni-directional in its behavior and its shape is basically selected before hand, the nature of the interpolation between sampling points to estimate the real nature of the space is a guess at best. We have introduced two strategies to alleviate this dependency. First, the use of a multi-projection base strategy that allows us to reduce the error in the evaluation as a consequence of a poor projection base estimation. The significance of this is that any amount of error introduced into the compact model evaluation is potentially a cause for an early drift in the response. TPWL does not have any correction mechanism to mitigate errors in the evaluation and the sensitivity of the weight function only serves to magnify this problem. Second, the use of a Hessian based strategy for the optimization on the location of the sampling points. Having a better sampling distribution increases the accuracy and minimizes the likelihood of errors since there will be a denser distribution in those regions of the space that demands large changes in the behavior of the function.

The accuracy and applicability of a compact model from this or similar techniques depends on how well the state-space of the function has been sampled. This translates in practical terms in a large set of snapshots generated from an equally large set of training trajectories. The use of an optimization algorithm for the selection of these samples even when initially computationally costly serves to obtain a set of smaller size for the same expected level of accuracy.

We have also discussed how to increase the volume of the state-space that the problem produces as an unwanted consequence the increase in size of the required projection base to capture all the relevant behaviors in the system. Eventually, the larger required size for the

resulting realization negates the benefits of model reduction itself, since the state-space for the model could be on the order of the original problem size. A solution for this situation is the use of a hierarchical approach as previously discussed for the reduction methodology. Separating the realization by blocks and generating compact models for these sections is a viable alternative that conserves the benefits of MOR while dealing with long domain evaluations.

We believe that further work in this direction is needed to achieve a reduction methodology that can produce compact models that are computationally efficient and robust in their performance.

## 9.0 FUTURE WORK

At the end of this work we are faced with an interesting avenue of possibilities to pursue further studies in this field. Nonlinear model order reduction is a very young and active field with a potential for significant influence in other areas of knowledge. Specifically, any potential development here could be immediately applied to alleviate the increasing appetite for computational capacity in speed and memory for the simulation of the new large VLSI designs that deal with increasing complexity of interconnections at the submicron level. We now enumerate those ideas that can be further developed based on the results of this work:

- A limitation on the degree of accuracy achievable with a trajectory based model order reduction technique is the scalar nature of the weight function normally used. Since this function is doing a scalar weight over all the dimensions in the reduced state-space for the compact realization this translates into an omni-directional contribution allocation. This is a very restrictive condition that affects how well a matching per state can be achieved. However, the advantage of this scalar selection is its computational simplicity. Since it is a scalar factor affecting the whole representation it offers a lower computational demand in the analog solver used for the evaluation of the model. This is especially true when compared with the extreme alternative. To achieve the maximum possible matching in the set of linear snapshots and consequently the more accurate multidimensional fitting, a multi-dimensional weight matrix should be considered. In



this situation, every single dimensional contribution for the reduced model equivalent of the transfer function is matched by a single function. The result is a weight function of size  $\in \mathfrak{R}^{q \times q}$ , where  $q$  is the order of the reduced system. This is equivalent to an adjustable transformation matrix of the same range.

Even with the associated high computational demand that this type of weight selection imposes in the analog solver during evaluation the total control over all the available degrees of freedom in the representation offers it the best possible matching in between the set of snapshots taken as samples for the desired multidimensional function. This is exactly equivalent to multidimensional curve fitting for the unknown nonlinear function in the reduced state-space.

A compromise can be obtained between degrees of freedom against computational complexity if the weight matrix is allowed to operate over a reduced set of the dimensions. This screening can be achieved through a filter process involving these multidimensional samples, where the locations that show larger variability are retained according to some predefined threshold. This more elaborated weight function or envelope should offer a better performance when compared to the single scalar type.

- We have proposed and show how using the Hessian of the system under analysis as a metric to judge the optimal size for the linear sub-region in the TPWL methodology. This approach improves the sample distribution in the state-space from the training process, and consequently improves the performance of the model since a proper dynamic granularity of the state-space is produced. However, this metric could still be used for an improved merger of the sub models during the evaluation phase. A snapshot can be defined as composed of a reduced linear sub-model, the expansion point (pivot) and the

radius associated with this region (obtained when using the dynamic radius approach).

The weight function can then be adjusted to also include the information related to the size of the bubble associated with each sub-model when doing the average.

## APPENDIX A

### MODEL ORDER REDUCTION RELATED CONCEPTS

In this section we are including a few concepts and techniques that are needed for the completion of this document. The reader is welcomed to expand this information through the provided references.

#### A.1 STATE REPRESENTATION FOR A DYNAMIC SYSTEM

This is a mathematical description for a dynamic system where the relation between the outputs and the inputs of a system is presented as a function of a state vector  $\mathbf{x}(\mathbf{t})$ [81]. The system can then be represented as a set of first order differential equations in terms of this state vector. The output from the system is obtained through an algebraic equation in terms of this state vector.

A linear state representation of a multiple-input multiple-output (MIMO) linear system has the following standard form:

$$\begin{aligned} E\dot{\mathbf{x}} &= A\mathbf{x} + B\mathbf{u}, \\ \mathbf{y} &= C\mathbf{x} \end{aligned} \tag{A-1}$$

Where  $\mathbf{x} \in \mathfrak{R}^n$  represents the state vector,  $\mathbf{u} \in \mathfrak{R}^m$  is the vector of inputs to the system and  $\mathbf{y} \in \mathfrak{R}^p$  is its response.  $E \in \mathfrak{R}^{n \times n}$  is known as the mass, memory or storage matrix,  $A \in \mathfrak{R}^{n \times n}$

is known as the transition or open-loop dynamic matrix,  $B \in \mathfrak{R}^{n \times m}$  is known as the input connectivity or control distribution matrix, and  $C \in \mathfrak{R}^{p \times n}$  is called the output connectivity or sensor calibration matrix.

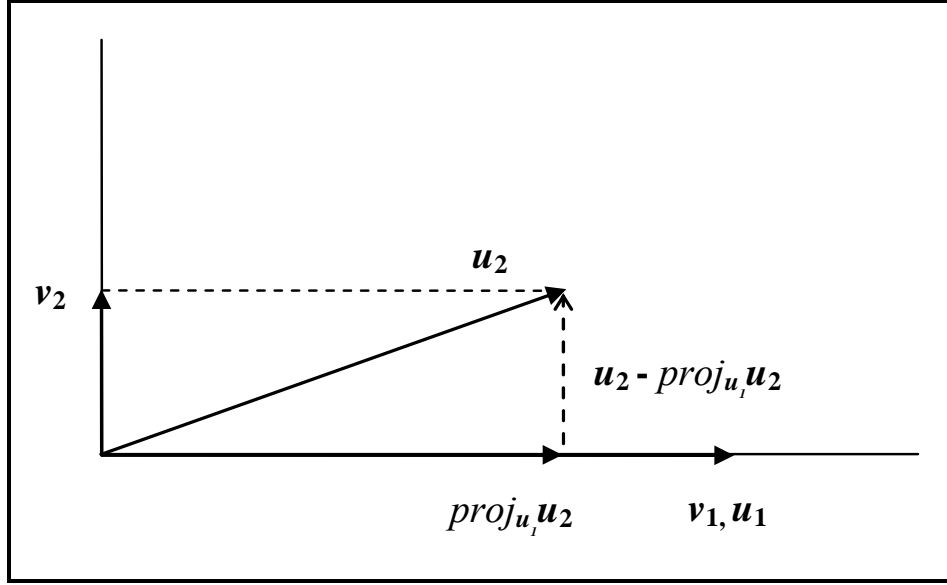
In a wide range of systems it is very easy to construct a model using this representation and to choose as a state vector a set of physical variables of the problem (e.g., Kirchhoff's Current Law (KCL) and Kirchhoff's Voltage Law (KVL) state definitions, vector of position in a multi-body dynamic system).

This model became widely used after the popularity of Kalman's work [10][11] for prediction and control of linear systems. Some of the advantages of this formulation are the simplification of the representation, stability analysis, and control mechanism for MIMO problems.

## **A.2 THE ORTHOGONALIZATION GRAM-SCHMIDT ALGORITHM**

This process is used to obtain a set of orthogonal vectors  $\{v_1, v_2, \dots, v_n\}$  from a finite set of linearly independent vectors  $\{u_1, u_2, \dots, u_n\}$  defined both in the same Euclidian subspace  $S \in \mathfrak{R}^n$ . The orthogonality property is defined using an inner product, commonly in the Euclidian space  $\mathfrak{R}^n$ .

The working of this method can be understood from a geometric point of view as follows:



**Figure 44.** Gram-Schmidt Orthogonalization geometrical interpretation.

Let us first define the inner product of two vectors  $a_1$  and  $a_2$  in this space by the operator  $\langle a_1, a_2 \rangle$ . The norm of a vector can then be defined as  $\|a\| = \langle a, a \rangle^{1/2}$ .

Given two general linearly independent vectors  $u_1$  and  $u_2$ , as shown in figure 44, it is required to obtain two orthogonal vectors  $v_1$  and  $v_2$  from those that belongs to the same plane  $S$ . To obtain an orthogonal pair we first select  $u_1$  to be the first vector of the new pair ( $v_1 = u_1$ ). The vector representing the projection of  $u_2$  over  $u_1$ ,  $proj_{u_1} u_2$ , is defined as  $(\langle u_2, u_1 \rangle / \langle u_1, u_1 \rangle) u_1$  (i.e.,  $(\langle u_2, u_1 \rangle / \|u_1\|) e_1 = (\langle u_2, u_1 \rangle / \|u_1\|) u_1 / \|u_1\| = (\langle u_2, u_1 \rangle / \|u_1\|^2) u_1 = (\langle u_2, u_1 \rangle / \langle u_1, u_1 \rangle) u_1$ ).

This component is then geometrically subtracted from  $u_2$  which gives as a result a new vector  $v_2 = u_2 - proj_{u_1} u_2$ , which is itself orthogonal to  $v_1$ . The orthogonal pair  $[v_1, v_2]$  could, additionally, be normalized to generate an orthonormal base  $[e_1, e_2]$  for the subspace  $S$  (i.e.  $e_1 = v_1 / \langle v_1, v_1 \rangle^{1/2}, e_2 = v_2 / \langle v_2, v_2 \rangle^{1/2}$ ).

Extending this procedure to an iterative algorithm for a number of  $n$  vectors gives us the general form for this method [73]:

$$v_k = u_k - \sum_{j=1}^{k-1} \frac{\langle u_k, v_j \rangle}{\langle v_j, v_j \rangle} v_j, \quad e_j = \frac{v_j}{\langle v_j, v_j \rangle^{1/2}} \quad (\text{A-2})$$

### A.3 KRYLOV SUBSPACE METHODS

Most of the success of model order reduction for large linear systems came from the development of efficient projection algorithms based on KRYLOV subspaces. KRYLOV subspace methods are one of the more successful tools available in numerical linear algebra. Before going into specific techniques such as the ARNOLDI algorithm [54] and LANCZOS projection [26] let us describe what a KRYLOV subspace is and why it is so useful for the solution of this kind of problem.

When having to solve a linear problem  $Ax = b$ , where the matrix  $A \in \Re^{n \times n}$  is non-singular, sparse and of a very large size, the solution using Gaussian elimination would be very unpractical if the size of the system  $n$  is a very large number. There are also problems where  $A$  is not given explicitly but as a matrix-vector product once the vector is supplied. The KRYLOV subspace method establishes that the solution of this system is in a subspace of order  $q$  which

also corresponds to the rank of  $A$ . This subspace rank can be very small when compared to the real size  $n$  of  $A$  which reduces the time to find the solution. The desired subspace is reached through the expansion of successive matrix products of the matrix  $A$  and a starting vector  $c$ . Each one of these vector products defines a vector of the KRYLOV subspace. The solution  $x$  for the system can consequently be expressed as a linear combination of these components.

The number of these components or vector bases corresponds to  $k$ , the range of  $A$ . The KRYLOV subspace is then defined as being spanned by these components also known as vectors of the Krylov sequence:

$$K_q(A, c) \equiv \text{span}\{c, Ac, \dots, A^{q-1}c\},$$

Consequently, the solution  $x$  for the system can also be described as the linear combination:

$$x \cong a_0 c + a_1 Ac + \dots + a_{q-1} A^{q-1} c,$$

It can be proved [20] that the solution to a nonsingular linear state-space representation can be approximated to a representation contained in a KRYLOV subspace. This allows this subspace to be used instead of the eigenvalue solutions to find a projection base to reduce the state-space of the system representation. Even further, certain KRYLOV subspaces of a linear dynamic system correspond to reduced projections that include the more important moments of the expansion of the original system in the frequency domain around  $s=0$ . Consequently, not only does the KRYLOV subspace technique give us a reduced state-space but it also corresponds to the selection process of the more significant state components of the system. This explains the popularity of Krylov subspace methods in MOR.

For a state-representation of a linear dynamic system such as (A-1) the two associated KRYLOV subspaces corresponding to the moment matching condition are the input and the output

KRYLOV subspace, depending on the selection for the vector  $c$ . The input KRYLOV subspace is obtained from spanning successive products of the inverse transfer matrix  $A^{-1}$  and the connectivity vector  $A^{-1}B$  associated with the input to the system,  $K_q(A^{-1}, A^{-1}B) = \text{span}\{A^{-1}B, A^{-2}B, A^{-q}B\}$ . The output KRYLOV subspace is, on the other hand, related to the spanning of successive products of the inverse transposed transfer matrix  $A^{-T}$  and the connectivity vector  $A^{-T}C^T$  associated with the output from the system,  $K_q(A^{-T}, A^{-T}C^T) = \text{span}\{A^{-T}C^T, A^{-2T}C^T, \dots, A^{-qT}C^T\}$ .

The selection of which KRYLOV subspace is used for the reduced representation of the system gives origin to two different sets of projection algorithms: the one-sided KRYLOV and the two-sided KRYLOV projection methods. The one-sided KRYLOV methods are the techniques that use only one of the two important associated KRYLOV subspaces of a realization, input or output, for the generation of a suitable projection base. If either one of these subspaces is used then the algorithm can have a total of  $q$  moments matched. Where,  $q$  corresponds to the size of linearly independent vectors for the KRYLOV subspace. If both KRYLOV subspaces are used then we are using a projection method known as two-sided KRYLOV and the number of matched moments increases to  $2q$ . This number corresponds to the total number of linearly independent vectors from both subspaces.

#### A.4 ARNOLDI BASED ALGORITHMS

In order to simplify the details of the following method let us define the following conventions:  $V = [v_1 \ v_2 \ \dots \ v_q]$  is a basis for the input KRYLOV subspace  $K_q(A^{-1}, A^{-1}B) = \text{span}\{A^{-1}B, A^{-2}B, \dots, A^{-q}B\}$  of the system description in (A-1),  $W = [w_1 \ w_2 \ \dots \ w_q]$  corresponds to a basis for the output KRYLOV subspace  $K_q(A^{-T}, A^{-T}C^T) = \text{span}\{A^{-T}C^T, A^{-2T}C^T, \dots, A^{-qT}C^T\}$  of the same representation.



A successful algorithm used, in its one-sided or two-sided versions, for obtaining the projection base of a selected KRYLOV subspace for a state-space representation is the ARNOLDI method [27][20]. In the classical version of the ARNOLDI algorithm an orthogonal base is obtained for the selected KRYLOV subspace using modified GRAM-SCHMIDT orthogonalization [72] over the KRYLOV vector columns.

Let us consider a KRYLOV subspace defined as  $\mathcal{K}_q(A, b)$  and use the ARNOLDI algorithm to find the orthogonal basis  $V=[v_1, v_2, \dots, v_q]$  that defines this subspace.

The algorithm extracts a set of vectors, columns of the basis  $V$ , which are orthogonal to each other:

$$v_i^T v_j = \begin{cases} 1 & i \neq j \\ 0 & i = j \end{cases} \Rightarrow V^T V = I$$

The algorithm principle is successively applying GRAM-SCHMIDT orthogonalization to the set of basis matrix-vector products that defines a KRYLOV subspace. During each step  $i$  of the algorithm a new normalized orthogonal vector is defined which is orthogonal to each of the previous  $(i-1)$  vectors from previous cycles.

Let us describe the series of steps of the basic algorithm:

1. **Initialization:** Because we are defining an orthogonal set we can take any vector of the set as the initial orthogonal basis. This initial vector is the normalized initial matrix-vector product of the KRYLOV subspace  $b$ .

$$v_1 = \frac{b}{\|b\|},$$

2. **Next step:** for  $i=2$  to  $q$ ,

Computing the next vector for the orthogonal set:

$$v_i = Av_{i-1},$$

A new vector that belongs to the KRYLOV subspace is the result of the product of its defining Matrix  $A$  and the previous orthogonal vector. Remember at this point that the KRYLOV subspace is composed of these successive matrix-vector products. Each projection to  $A$  creates a new potentially linearly independent vector.

3. **Orthogonalization:** for  $j=1$  to  $i-1$ ,

Orthogonalization to previous components of the set using GRAM-SCHMIDT method:

$$h = v_i^T v_j,$$

$$v_i = v_i - h v_j,$$

This is a very simple and straightforward methodology based on geometry. An orthogonal new vector  $v_j$  to a vector  $v_i$  is generated when any projection over this vector is subtracted.

If the resulting vector is zero ( $v_i=0$ ) this implies that the tested vector is a linear combination of the previously defined orthogonal set and the suggested  $q$  size for the KRYLOV subspace is over dimensioned. The algorithm should be terminated at this point for a revaluation of the size of the KRYLOV subspace.

Finally a normalization of the orthogonal vector is applied:

$$v_i = \frac{v_i}{\|v_i\|},$$

4. **End:** At the end of this  $q-1$  steps the desired set of orthogonal vectors  $V$ , defining the proposed KRYLOV subspace  $K_q(A, b)$ , has been produced.

One popular option is the use of the input KRYLOV subspace in algorithms for MOR and the ARNOLDI method to obtain the projection  $V$  for the system. To complete the projection procedure the selection of the complementary basis for the output KRYLOV subspace could be any arbitrary one that does not produce a singular reduced version of  $A$ . A good choice that is

widely accepted is using  $W = V$ . For the two-sided option of this method, the previous algorithm is applied to both KRYLOV subspaces to obtain  $V$  and  $W$  respectively. This algorithm offers more stability than an equivalent LANCZOS implementation with a reduced computational load.

## A.5 LANCZOS BASED ALGORITHMS

In order to simplify the details of the following method let us define the following conventions:

$V = [v_1 \ v_2 \ \dots \ v_q]$  is a basis for the input KRYLOV subspace  $K_q(A^{-1}, A^{-1}B) = \text{span}\{A^{-1}B, A^{-2}B, \dots, A^{-q}B\}$  of the system description in (A-1),  $W = [w_1 \ w_2 \ \dots \ w_q]$  corresponds to a basis for the output KRYLOV subspace  $K_q(A^{-T}, A^{-T}C^T) = \text{span}\{A^{-T}C^T, A^{-2T}C^T, \dots, A^{-qT}C^T\}$  of the same representation.

The LANCZOS method [24][26] is widely used for extracting the projection bases for the KRYLOV subspaces of a state-space representation of a linear dynamic system. The LANCZOS algorithm applied over the input and output KRYLOV subspaces provides as a result the desired  $V$  and  $W$  basis. Biorthogonality is forced in between these two sets through their formation by the algorithm as described in [74]:

$$W^T V = I, \tag{A-3}$$

An additional result of the algorithm is a tridiagonal matrix  $T$  which is related to the original system by:

$$W^T A V = T, \tag{A-4}$$

Where  $T$  is a matrix of the following structure also known as tridiagonal:

$$T = \begin{bmatrix} a_{11} & a_{12} & 0 & \cdots & 0 \\ a_{21} & a_{22} & \ddots & & \vdots \\ 0 & \ddots & \ddots & \ddots & 0 \\ \vdots & & \ddots & \ddots & u_{q,q-1} \\ 0 & \cdots & 0 & a_{q,q-1} & a_{qq} \end{bmatrix}$$

Observing the equation (A-4), it is easy to realize that the matrix  $T$  corresponds to a reduced projection of the matrix  $A$  of the original system to the reduced KRYLOV subspace of order  $q$ .

It is important to make a remark at this point on the result of this algorithm when compared to the ARNOLDI method. Where in the ARNOLDI method we are obtaining an orthogonal projection base, which means that its columns are orthogonal to each other, in the LANCZOS technique this is not the case. This method gives us projection bases for each KRYLOV subspace that are biorthogonal to each other as defined in (A-3) but they are not composed of orthogonal vector columns.

The main disadvantage in the LANCZOS based method is that there is an innate instability as a result of its loss of orthogonality between the generated vectors. A common solution to this problem is additional steps for the checking of orthogonality and re-orthogonalization if required [82].

Let us use the LANCZOS algorithm presented in [49] to describe the main aspects of this method. We are considering the two KRYLOV subspaces  $K_q(A, b)$  and  $K_q(A^T, c^T)$  from the system under test. The following algorithm uses a modified GRAM-SCHMIDT technique:

1. **Initialization:** Because we are defining an orthogonal set we can take any vector of the set as the initial orthogonal basis.

$$v_1 = \frac{\text{sign}(c^T b)b}{\|c^T b\|}, w_1 = \frac{c^T}{\|c^T b\|}$$

2. **Next step:** for  $i=2$  to  $q$ ,

Computing the next vector for the orthogonal set:

$$v_i = Av_{i-1}, w_i = A^T w_{i-1},$$

As in the previous method each projection to  $A$  (and  $A^T$  for the next KRYLOV subspace) creates a new potentially linearly independent vector.

3. **Orthogonalization:** for  $j=1$  to  $i-1$ ,

Orthogonalization to previous components of the set using GRAM-SCHMIDT method:

$$h_1 = v_i^T w_j, v_i = v_i - h_1 v_j,$$

$$h_2 = w_i^T v_j, w_i = w_i - h_2 w_j,$$

In this step the orthogonality is enforced between the actual vectors and the opposite set of vectors. So  $v_i$  is orthogonalized to each vector  $w_j$  ( $1 \leq j \leq i-1$ ) at this stage.

Finally, the magnitudes of the vectors are adjusted according to:

$$v_i = \frac{\text{sign}(v_i^T w_i)v_i}{\|v_i^T w_i\|}, w_i = \frac{w_i}{\|v_i^T w_i\|}$$

4. **End:** At the end of these  $(q-1)$  steps the desired set of biorthogonal bases  $V, W$  defining the proposed reduction has been produced.

## APPENDIX B

### MODIFIED NODAL ANALYSIS (MNA)

In this formulation a dynamic linear time invariant system can be completely defined as a set of ordinary differential equations (ODEs) in terms of a set of variables that will constitute the state of the system. This ODE set will relate the state of the system to its inputs using an invariant parametric matrix description. Any additional variables in the system can be derived using a set of algebraic expressions in terms of the state variables:

$$M\dot{x} = -Rx + Bu, \quad (\text{B-1})$$

$$y = L^T x + Du, \quad (\text{B-2})$$

For a development of this expression the reader can explore the work presented in [75][76] and [77]. This formulation is based in the application of the KCL (Kirchoff's current law) over the nodal representation of the circuit and the use of the state variable definition,  $x = \begin{pmatrix} v \\ i \end{pmatrix}$ . In this state definition  $v \in \Re^n$  corresponds to the vector of voltage nodes in the

network and  $i \in \Re^m$  corresponds to a vector representing only the currents going through inductors, and sources in the network. What is accomplished with this state definition is a transformation from a second order ordinary differential equation problem (ODE) to a first order

differential equation, at the expense of increasing the range of the linear problem from  $n$  to  $(n+m)$ .

The  $y$  vector contains the desired variables to evaluate and the  $u$  vector represents the excitation to the system.  $M$  corresponds to the memory matrix of the system (another name for it is the susceptance matrix) and  $R$  is the conductance matrix for the system. The structure of the memory elements  $M$  and passive elements  $R$  is:

$$R = \begin{bmatrix} G & E \\ -E^T & 0 \end{bmatrix}, \quad M = \begin{bmatrix} C & 0 \\ 0 & L \end{bmatrix}, \quad (\text{B-3})$$

$C \in \mathfrak{R}^{n \times n}$  is the capacitance and  $L \in \mathfrak{R}^{m \times m}$  is the inductance matrices of the network.  $G \in \mathfrak{R}^{n \times n}$  represents the conductance elements of the network and  $E \in \mathfrak{R}^{m \times m}$  is the incidence matrix of  $i$  in every node.  $B$  and  $D$  represent node incidence matrices for the input sources of the system.  $D$  is an incidence matrix that allows one to obtain the desired set of variables  $y$  from the state variable vector  $x$ .

A very useful feature of this representation is that the relative inclusion of any discrete element (i.e.,  $R$ ,  $C$ ,  $L$ , and sources) can be expressed as a pattern or specific template. Each element type can be described as a set of specific  $R$ ,  $M$  and  $B$  matrices. This set, or template, can then be used to introduce the element into the global MNA, requiring only its position in terms of a nodal index. The following section describes the mapping of the different classes of elements to the MNA representation.

## B.1 MAPPING OF PASSIVE ELEMENTS TO THE MNA

A simple example will help to clarify how passive elements (R, C, L) are introduced into the global MNA. Consider the circuit shown in Figure 45.

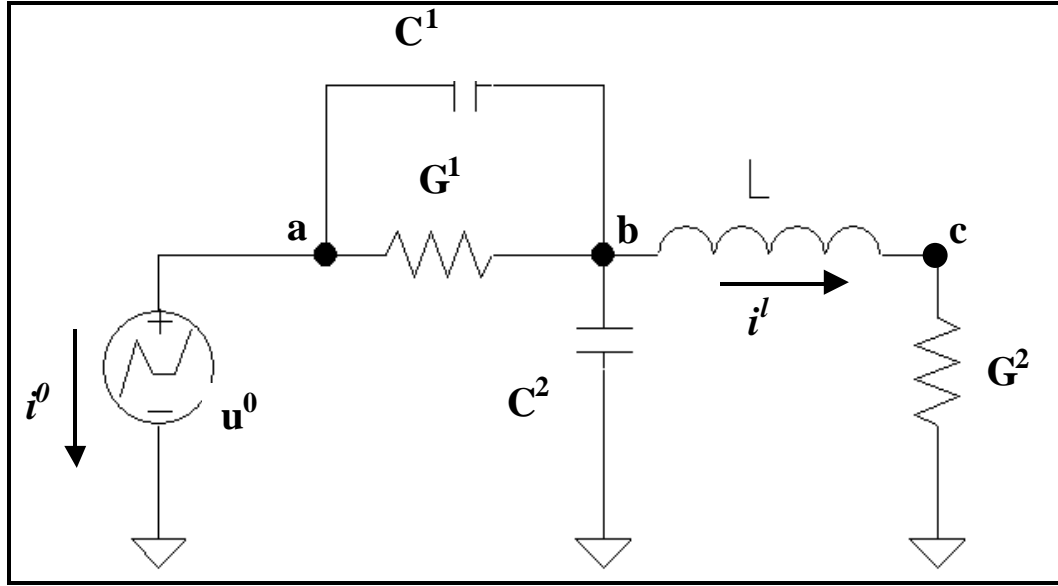


Figure 45. RLC circuit.

The MNA representation for this linear circuit, according to equations (A-1) and (A-3) is:

$$\begin{bmatrix} C^1 & -C^1 & 0 & 0 & 0 \\ -C^1 & C^1 + C^2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & L & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \dot{v}^a \\ \dot{v}^b \\ \dot{v}^c \\ \dot{i}^l \\ \dot{i}^0 \end{bmatrix} = - \begin{bmatrix} G^1 & -G^1 & 0 & 0 & 1 \\ -G^1 & G^1 & 0 & 1 & 0 \\ 0 & 0 & G^2 & -1 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v^a \\ v^b \\ v^c \\ i^l \\ i^0 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ -1 \end{bmatrix} [u^0]$$

$$\underset{M}{\cdot} \quad \underset{\dot{x}}{\dot{x}} = - \underset{R}{\cdot} \quad \underset{x}{x} + \underset{B}{B} \cdot \underset{u}{u}$$

The capacitors and resistors are added to the  $M$  and  $R$  matrices according to their nodal index at their terminals. As in the well known KLC method, when building this representation



the rows of the matrix equation correspond to the nodes in the circuit. Also, the columns in each matrix have the same index order. As an example, the node  $a$  corresponds to the first row in the matrix representation. The addition of all the capacitors connected to node  $a$ ,  $C^1$ , is the value to put in location  $(a, a)$  of the matrix  $M$ . The rest of the elements on the row of  $M$  correspond to capacitors connected between  $a$  and the rest of the nodes. In this example, the only element not zero is  $(a, b)$  because  $C^1$  is also connected to this node. The value of these elements must be negative because they corresponds to currents that are coming into the node  $a$ , which is opposite to the accepted positive direction. Elements that are connected to ground on one end, such as  $G^2$  in the example, only have contribution to the non-ground node ( $c$  for  $G^2$ ). This is because the reference node, ground, is not explicitly used, since all potentials are with reference to it.

The derivation of the templates for these elements is straightforward:

For a capacitor C:

$$M = \begin{bmatrix} C & -C \\ -C & C \end{bmatrix} \begin{matrix} v^a \\ v^b \end{matrix}$$

$$R = [0]$$

$$B = [0]$$

For a resistor  $R = 1/G$ :

$$M = [0]$$

$$R = \begin{bmatrix} G & -G \\ -G & G \end{bmatrix} \begin{matrix} v^a \\ v^b \end{matrix}$$

$$B = [0]$$

In these example templates the relative indices ( $v^a$ ,  $v^b$ ) are added for clarification purposes.

For the inductors however, a special consideration must be addressed. In the MNA representation, each inductor in the network requires the state vector  $x$  to increase in size adding the current through that element as a new variable. Consequently, the template for this element

must contain the new added variable,  $i^l$ , in addition to its location. This gives the following form for inductor templates:

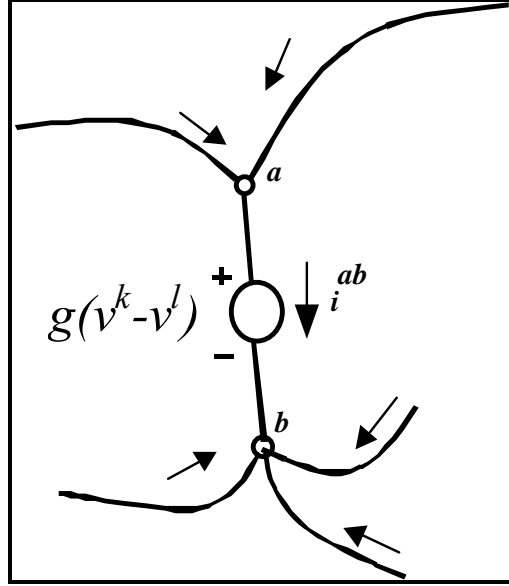
$$M = \begin{matrix} & v^a & v^b & i^l \\ \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & L \end{bmatrix} & \begin{matrix} v^a \\ v^b \\ i^l \end{matrix} \end{matrix} \quad R = \begin{matrix} & v^a & v^b & i^l \\ \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ -1 & 1 & 0 \end{bmatrix} & \begin{matrix} v^a \\ v^b \\ i^l \end{matrix} \end{matrix} \quad B = [0]$$

Putting these templates together, using the common shared node indices (a, b, c), gives the result shown in the final MNA representation.

## B.2 MAPPING OF ACTIVE ELEMENTS INTO THE MNA

Active elements, such as independent sources, and dependent, controlled sources, require a different treatment for the creation of the corresponding templates. To exemplify this procedure the development of the template for a voltage source controlled by a voltage follows.

Figure 46 illustrates the general situation where a dependent voltage source is located between the nodes  $a$  and  $b$  of a network. We assume that the value of this source is controlled by the voltage difference between two different nodes of the circuit,  $k$  and  $l$  ( $v^k - v^l$ ). The quantity  $g$ , which is the transconductance between the nodes  $k-l$  and  $a-b$ , acts as the proportionality parameter for the source.  $i^{ab}$  is the current through the controlled source measured from node  $a$  to  $b$ .



**Figure 46.** Voltage dependent – voltage source

Applying KLC to nodes  $a$  and  $b$  gives:

$$\text{node } a \quad \sum_s^n i^{as} + i^{ab} = 0, \quad (\text{B-4})$$

$$\text{node } b \quad \sum_s^n i^{bs} - i^{ab} = 0, \quad (\text{B-5})$$

A positive sign for currents leaving the node has been assumed to agree with the sign conventions in equation (A-1). Expressions (A-4) and (A-5) require one to include  $i^{ab}$  into the state vector  $x$  for the system. The system still requires an additional equation in order to be solvable and it comes from the definition of the control variable. The difference in voltage between nodes  $a$  and  $b$  must match the value of the source itself:

$$v^a - v^b = g(v^k - v^l),$$

Arranging the terms according to their relative nodal position (assuming:  $a < b < k < l$ ):

$$v^a - v^b - gv^k + gv^l = 0 \quad (\text{B-6})$$

Using equations (A-4), (A-5) and (A-6) in (A-1) allows one to extract a template for this element of the form:

$$M = [0] \quad R = \begin{matrix} & v^a & v^b & v^k & v^l & i^{ab} \\ \left[ \begin{array}{ccccc} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ -1 & 1 & g & -g & 0 \end{array} \right] & \begin{matrix} v^a \\ v^b \\ v^k \\ v^l \\ i^{ab} \end{matrix} \end{matrix} \quad B = [0]$$

The symbolic location of the nodes is indicated in the matrix  $R$  for easy mapping to the global MNA. Additionally, the global MNA must be increased in size to accommodate the current through this element.

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